

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 15, 2025
Run Date: Jan 16, 2025 01:55 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		Underlier RIC / Underlier ISIN		Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier		Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) 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)	
			Quantity	Underlier ISIN	USD	Div Rate		Rate(%)	Benchmark / Day Count									
066831553																		
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND																		
			15 Jan 2025														5.84	
	Sell	Upsize Trade	21 Jan 2025		688536.SH	USD		USD				4.330000	USD-Federal Funds-H.15	85.143997	(85,144.00)	11.579703	2.00	1.000000
SDB3260962153	Open	NEW	13 Oct 2034	(1,000)	CNE1000042T2	CNY		7.347100	100.00		(1,822.6650)	ACT/360	11.579703	(11,579.70)	(11,579.70)	(2.32)	0.00	
			15 Jan 2025														0.00	
		Spread Change	15 Jan 2025		688536.SH	USD		USD				4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260962153		NEW	13 Oct 2034	0	CNE1000042T2	CNY			100.00		(1,823.5610)	ACT/360	0.000000	0.00	0.00	0.00	0.000000	
ABB INDIA LIMITED CMN																		
			15 Jan 2025														12.50	
	Buy	New Trade	16 Jan 2025		ABB.NS	USD		USD				4.330000	USD-Federal Funds-H.15	6,168.428734	6,088,239.16	71.536490	4.00	1.000000
SDB3265673562	Open	NEW	16 Jan 2035	987	INE117A01022	INR		86.370000	78.16		75.0000	ACT/360	71.536490	70,606.52	70,606.52	(28.20)	0.00	
ADVANTEST CORP CMN																		
			15 Jan 2025														0.00	
	Buy	Partial Termination	17 Jan 2025		6857.T	JPY		JPY				0.227000	JPY-BOJ-TONAT	9,121.062500	14,593,700.00	9,877.795402	0.65	1.000000
SDB3265272450	Close	NEW	11 Jan 2035	1,600	JP3122400009	JPY		1.000000	92.00		(25.0000)	ACT/365	9,121.655369	14,594,648.59	15,804,472.64	(948.59)	0.00	
AEON CMN																		
			15 Jan 2025														0.00	
	Sell	New Trade	17 Jan 2025		8267.T	JPY		JPY				0.226996	JPY-BOJ-TONAT	3,616.096256	(67,620,999.99)	3,615.861210	0.65	1.000000
SDB3265670263	Open	NEW	17 Jan 2035	(18,700)	JP3388200002	JPY		1.000000	100.00		(25.0000)	ACT/365	3,615.861210	(67,616,604.63)	(67,616,604.63)	(4,395.36)	0.00	
AGC INC. CMN																		
			15 Jan 2025														0.00	
		Div Pay Ratio Change	15 Jan 2025		5201.T	JPY		JPY				0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265604058		NEW	17 Jan 2035	0	JP3112000009	JPY			92.00		(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00	
			15 Jan 2025														0.00	
	Buy	Full Termination	17 Jan 2025		5201.T	JPY		JPY				0.227000	JPY-BOJ-TONAT	4,431.666667	1,329,500.00	4,437.711530	0.65	1.000000
SDB3265604058	Close	AMEND	17 Jan 2035	300	JP3112000009	JPY		1.000000	92.00		(25.0000)	ACT/365	4,431.954725	1,329,586.42	1,331,313.46	(86.42)	0.00	
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID																		
			15 Jan 2025														0.00	
	Sell	Upsize Trade	17 Jan 2025		AGL.AX	AUD		AUD				4.335974	AUD-OIS-RBA	11.433516	(3,738.76)	11.432373	1.00	1.000000
SDB3260962041	Open	NEW	12 Oct 2034	(327)	AU000000AGL7	AUD		1.000000	100.00		(25.0000)	ACT/365	11.432373	(3,738.39)	(3,738.39)	(0.37)	0.00	
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																		
			15 Jan 2025														(2.50)	
	Buy	Partial Termination	21 Jan 2025		603529.SH	USD		USD				4.330000	USD-Federal Funds-H.15	42.430001	4,243.00	5.601759	2.00	1.000000
SDB3262800220	Close	NEW	20 Nov 2034	100	CNE1000051B1	CNY		7.347100	100.00		(1,533.7628)	ACT/360	5.774779	577.48	560.18	(0.12)	0.00	
			15 Jan 2025														0.84	
	Buy	Partial Termination	21 Jan 2025		603529.SH	USD		USD				4.330000	USD-Federal Funds-H.15	40.975001	16,390.00	5.601759	2.00	1.000000
SDB3262800220	Close	NEW	20 Nov 2034	400	CNE1000051B1	CNY		7.347100	100.00		(1,533.7628)	ACT/360	5.578615	2,231.45	2,240.70	(0.45)	0.00	
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																		
			15 Jan 2025														2.50	
	Sell	Partial Termination	21 Jan 2025		601111.SH	USD		USD				4.330000	USD-Federal Funds-H.15	7.684256	(51,484.52)	1.080203	2.00	1.000000
SDB3264649729	Close	NEW	02 Jan 2035	(6,700)	CNE000001NNO	CNY		7.347100	90.00		50.0000	ACT/360	1.045419	(7,004.31)	(7,237.36)	(1.40)	0.00	

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066831553 (Cont.)															
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											5.84	
SDB3264649729	Sell	Partial Termination	21 Jan 2025		601111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.620002	(3,810.00)	1.080203	2.00	1.000000
	Close	NEW	02 Jan 2035	(500)	CNE000001NNO	CNY		7.347100	90.00	50.0000	1.036331	(518.17)	(540.10)	(0.10)	0.00
AIR WATER CMN															
			15 Jan 2025											0.00	
SDB3260760796	Buy	Upsize Trade	17 Jan 2025		4088.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,836.625000	734,650.00	1,836.744381	0.65	1.000000
	Open	NEW	12 Oct 2034	400	JP3160670000	JPY		1.000000	90.00	25.0000	1,836.744381	734,697.75	734,697.75	(47.75)	0.00
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/CL SH VTG FPD															
			15 Jan 2025											0.21	
SDB3260121431	Buy	Partial Termination	17 Jan 2025		AOT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	57.055923	433,625.01	1.753352	4.00	1.000000
	Close	NEW	22 Sep 2034	7,600	TH0765010R16	THB		34.755000	100.00	(73.1102)	1.642352	12,481.88	13,325.48	(4.99)	0.00
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3264921652	Sell	Partial Termination	21 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.460927	(36,381.99)	1.244077	2.00	1.000000
	Close	NEW	05 Jan 2035	(4,300)	CNE000001FB1	CNY		7.347100	90.00	50.0000	1.150698	(4,948.00)	(5,349.53)	(0.99)	0.00
			15 Jan 2025											2.50	
SDB3264921652	Sell	Partial Termination	21 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.427352	(14,326.50)	1.244077	2.00	1.000000
	Close	NEW	05 Jan 2035	(1,700)	CNE000001FB1	CNY		7.347100	90.00	50.0000	1.146515	(1,949.08)	(2,114.93)	(0.39)	0.00
AJINOMOTO CO., INC. CMN															
			15 Jan 2025											0.00	
SDB3264753534	Sell	Full Termination	17 Jan 2025		2802.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,325.666666	(9,488,500.00)	6,350.443055	0.65	1.000000
	Close	NEW	27 Dec 2034	(1,500)	JP3119600009	JPY		1.000000	90.00	25.0000	6,325.255498	(9,487,883.25)	(9,525,664.58)	(616.75)	0.00
AMPOL LTD CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3260458813	Buy	Partial Termination	17 Jan 2025		ALD.AX	AUD	AUD		4.336231	AUD-OIS-RBA	29.818141	2,325.81	28.190000	1.00	1.000000
	Close	NEW	29 Sep 2034	78	AU0000088338	AUD		1.000000	100.00	(25.0000)	29.821123	2,326.05	2,198.82	(0.23)	0.00
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3263426667	Sell	Upsize Trade	21 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.420000	(7,926.00)	3.593157	2.00	1.000000
	Open	NEW	04 Dec 2034	(300)	CNE1000030R1	CNY		7.347100	100.00	(1,719.9203)	3.593157	(1,077.95)	(1,077.95)	(0.22)	0.00
			15 Jan 2025											0.00	
SDB3263426667		Spread Change	15 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	04 Dec 2034	0	CNE1000030R1	CNY			100.00	(1,638.1037)	0.000000	0.00	0.00	0.00	0.00
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3264390138	Sell	Upsize Trade	21 Jan 2025		603589.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.897062	(62,725.01)	5.019730	2.00	1.000000
	Open	NEW	21 Dec 2034	(1,700)	CNE1000022S6	CNY		7.347100	100.00	(1,850.0000)	5.019730	(8,533.54)	(8,533.54)	(1.71)	0.00
			15 Jan 2025											5.84	
SDB3264390138	Sell	Upsize Trade	21 Jan 2025		603589.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.865002	(95,849.01)	5.013692	2.00	1.000000
	Open	NEW	21 Dec 2034	(2,600)	CNE1000022S6	CNY		7.347100	100.00	(1,850.0000)	5.013692	(13,035.60)	(13,035.60)	(2.61)	0.00
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3263185970	Sell	Partial Termination	21 Jan 2025		000887.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.615455	(29,954.00)	1.791689	2.00	1.000000
	Close	NEW	30 Nov 2034	(2,200)	CNE000000XP6	CNY		7.347100	90.00	50.0000	1.851721	(4,073.79)	(3,941.72)	(0.82)	0.00

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066831553 (Cont.)															
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											2.50	
SDB3263185970	Sell	Full Termination	21 Jan 2025		000887.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.554063	(21,686.50)	1.791689	2.00	1.000000
	Close	NEW	30 Nov 2034	(1,600)	CNE000000XP6	CNY	7.347100	90.00	50.0000	ACT/360	1.843988	(2,950.38)	(2,866.70)	(0.59)	0.00
ANSELL LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3260427214	Sell	Upsize Trade	17 Jan 2025		ANN.AX	AUD	AUD		4.335974	AUD-OIS-RBA	34.010555	(612.19)	34.007154	1.00	1.000000
	Open	NEW	28 Sep 2034	(18)	AU000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	34.007154	(612.13)	(612.13)	(0.06)	0.00
AOYAMA TRADING CO., LTD. CMN															
			15 Jan 2025											0.00	
SDB3265604024		Div Pay Ratio Change	15 Jan 2025		8219.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Jan 2035	0	JP3106200003	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
ASAHI GROUP HOLDINGS LTD CMN															
			15 Jan 2025											0.00	
SDB3265670265	Sell	New Trade	17 Jan 2025		2502.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,588.403226	(73,860,750.01)	1,588.299980	0.65	1.000000
	Open	NEW	17 Jan 2035	(46,500)	JP3116000005	JPY	1.000000	100.00	(25.0000)	ACT/365	1,588.299980	(73,855,949.07)	(73,855,949.07)	(4,800.95)	0.00
ASAHI KASEI CMN															
			15 Jan 2025											0.00	
SDB3262867376	Sell	Partial Termination	17 Jan 2025		3407.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,052.000000	(1,052,000.00)	1,092.500000	0.65	1.000000
	Close	NEW	22 Nov 2034	(1,000)	JP3111200006	JPY	1.000000	90.00	25.0000	ACT/365	1,051.931620	(1,051,931.62)	(1,092,500.00)	(68.38)	0.00
ASICS CORP CMN															
			15 Jan 2025											0.00	
SDB3264453044	Sell	Upsize Trade	17 Jan 2025		7936.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,292.744186	(14,158,800.00)	3,292.530158	0.65	1.000000
	Open	NEW	20 Dec 2034	(4,300)	JP3118000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,292.530158	(14,157,879.68)	(14,157,879.68)	(920.32)	0.00
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3265604057	Buy	Full Termination	17 Jan 2025		AZJ.AX	AUD	AUD		4.336231	AUD-OIS-RBA	3.285664	14,962.91	3.255371	1.00	1.000000
	Close	NEW	17 Jan 2035	4,554	AU000000AZJ1	AUD	1.000000	100.00	(25.0000)	ACT/365	3.285993	14,964.41	14,824.96	(1.50)	0.00
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3261588073	Sell	Upsize Trade	21 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.867250	(71,591.98)	1.069957	2.00	1.000000
	Open	NEW	26 Oct 2034	(9,100)	CNE000000LP1	CNY	7.347100	100.00	(1,994.1767)	ACT/360	1.069957	(9,736.61)	(9,736.61)	(1.95)	0.00
			15 Jan 2025											2.50	
SDB3261588073	Sell	Upsize Trade	21 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.857145	(22,000.01)	1.068940	2.00	1.000000
	Open	NEW	26 Oct 2034	(2,800)	CNE000000LP1	CNY	7.347100	100.00	(1,994.1767)	ACT/360	1.068940	(2,993.03)	(2,993.03)	(0.60)	0.00
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
			15 Jan 2025											0.21	
SDB3260188346	Buy	Partial Termination	17 Jan 2025		BCP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	33.441188	56,850.02	1.060852	4.00	1.000000
	Close	NEW	27 Sep 2034	1,700	TH0420010R18	THB	34.755000	100.00	(988.2586)	ACT/360	0.962603	1,636.43	1,803.45	(0.65)	0.00
BANK OF BARODA CMN															
			15 Jan 2025											11.00	
SDB3265276897	Sell	Full Termination	16 Jan 2025		BOB.NS	USD	USD		4.330000	USD-Federal Funds-H.15	223.456101	(6,704,576.85)	2.712201	4.00	1.000000
	Close	NEW	09 Jan 2035	(30,004)	INE028A01039	INR	86.370000	78.16	75.0000	ACT/360	2.583315	(77,509.78)	(81,376.88)	(31.05)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)															
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.029801	151,950.99	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	25,200	CNE100000734	CNY	7.347100	100.00	(560.5901)	ACT/360	0.820938	20,687.64	21,164.32	(4.14)	0.00
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.032763	296,208.66	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	49,100	CNE100000734	CNY	7.347100	100.00	(560.5901)	ACT/360	0.821067	40,314.39	41,236.83	(8.06)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054670		NEW	14 Dec 2034	0	CNE100000734	CNY		100.00	(519.9397)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263247203		NEW	29 Nov 2034		TH0148010R15	THB		100.00	(1,111.1109)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.314596	(60,364.01)	2.218808	2.00	1.000000
SDB3265670324	Open	NEW	18 Jan 2035	(3,700)	CNE100001290	CNY	7.347100	100.00	(2,225.0000)	ACT/360	2.218808	(8,209.59)	(8,209.59)	(1.64)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.315413	(19,578.50)	2.219661	2.00	1.000000
SDB3265670324	Open	NEW	18 Jan 2035	(1,200)	CNE100001290	CNY	7.347100	100.00	(2,225.0000)	ACT/360	2.219661	(2,663.59)	(2,663.59)	(0.53)	0.00
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.174327	(87,058.01)	0.839998	2.00	1.000000
SDB3265406646	Open	NEW	12 Jan 2035	(14,100)	CNE000000K09	CNY	7.347100	100.00	(750.0000)	ACT/360	0.839998	(11,843.97)	(11,843.97)	(2.37)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.176899	(139,597.92)	0.840067	2.00	1.000000
SDB3265406646	Open	NEW	12 Jan 2035	(22,600)	CNE000000K09	CNY	7.347100	100.00	(750.0000)	ACT/360	0.840067	(18,985.51)	(18,985.51)	(3.80)	0.00
BAYCURRENT CMN															
			15 Jan 2025											0.00	
	Buy	Upsize Trade	17 Jan 2025		6532.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,623.857143	7,873,400.00	5,624.222694	0.65	1.000000
SDB3260427170	Open	NEW	28 Sep 2034	1,400	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,624.222694	7,873,911.77	7,873,911.77	(511.77)	0.00
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.417862	251,360.03	3.209199	0.00	1.000000
SDB3260427162	Close	NEW	10 Oct 2034	11,736	CNE100003SS3	CNY	7.347100	100.00	(1,418.2973)	ACT/360	2.915145	34,212.14	37,663.16	0.00	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427162		NEW	10 Oct 2034	0	CNE100003SS3	CNY		100.00	(1,447.8204)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.429320	(47,144.50)	2.915392	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(2,200)	CNE1000012M0	CNY	7.347100	100.00	(1,781.3793)	ACT/360	2.915392	(6,413.86)	(6,413.86)	(1.28)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.549484	(84,042.99)	2.930760	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(3,900)	CNE1000012M0	CNY	7.347100	100.00	(1,781.3793)	ACT/360	2.930760	(11,429.96)	(11,429.96)	(2.29)	0.00

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066831553 (Cont.)															
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,749.8026)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		300073.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123656		NEW	25 Sep 2034	0	CNE100000NN1	CNY		100.00	(1,821.8586)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,282.0191)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
		Sell	21 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.215386	(23,680.00)	2.477318	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(1,300)	CNE100002813	CNY	7.347100	100.00	(701.9096)	ACT/360	2.477318	(3,220.51)	(3,220.51)	(0.64)	0.00
			15 Jan 2025											2.50	
		Sell	21 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.163747	(7,265.50)	2.471121	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(400)	CNE100002813	CNY	7.347100	100.00	(701.9096)	ACT/360	2.471121	(988.45)	(988.45)	(0.20)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,001.8866)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Buy	21 Jan 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.973899	55,707.67	0.658752	0.00	1.000000
SDB3265127500	Close	NEW	08 Jan 2035	11,200	CNE100001BX3	CNY	7.347100	100.00	(1,500.0000)	ACT/360	0.676988	7,582.27	7,378.02	0.00	0.00
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
		Sell	21 Jan 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	275.739607	(573,814.12)	39.109891	2.00	1.000000
SDB3260427160	Close	NEW	10 Oct 2034	(2,081)	CNE100003PM2	CNY	7.347100	90.00	50.0000	ACT/360	37.513512	(78,065.62)	(81,387.68)	(15.62)	0.00
			15 Jan 2025											5.84	
		Sell	21 Jan 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	275.614218	(473,780.84)	39.109891	2.00	1.000000
SDB3260427160	Close	NEW	10 Oct 2034	(1,719)	CNE100003PM2	CNY	7.347100	90.00	50.0000	ACT/360	37.483920	(64,434.86)	(67,229.90)	(12.90)	0.00
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
		Sell	21 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.593746	(23,024.99)	1.304763	2.00	1.000000
SDB3263589510	Open	NEW	07 Dec 2034	(2,400)	CNE100000ZB0	CNY	7.347100	100.00	(1,492.5362)	ACT/360	1.304763	(3,131.43)	(3,131.43)	(0.63)	0.00
			15 Jan 2025											2.50	
		Sell	21 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.060715	(6,342.50)	1.232682	2.00	1.000000
SDB3263589510	Open	NEW	07 Dec 2034	(700)	CNE100000ZB0	CNY	7.347100	100.00	(1,492.5362)	ACT/360	1.232682	(862.88)	(862.88)	(0.17)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,480.3472)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	224.030000	(67,209.00)	30.468394	2.00	1.000000
SDB3260760892	Open	NEW	12 Oct 2034	(300)	CNE100003R80	CNY	7.347100	100.00	(1,360.3879)	ACT/360	30.468394	(9,140.52)	(9,140.52)	(1.83)	0.00
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.160389	(87,517.98)	2.333837	2.00	1.000000
SDB3264054753	Open	NEW	14 Dec 2034	(5,100)	CNE000000XH3	CNY	7.347100	100.00	(1,872.3526)	ACT/360	2.333837	(11,902.57)	(11,902.57)	(2.38)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.134256	(46,262.49)	2.331062	2.00	1.000000
SDB3264054753	Open	NEW	14 Dec 2034	(2,700)	CNE000000XH3	CNY	7.347100	100.00	(1,872.3526)	ACT/360	2.331062	(6,293.87)	(6,293.87)	(1.26)	0.00
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.644999	1,564.50	2.129305	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	100	CNE100000YL2	CNY	7.347100	90.00	50.0000	ACT/360	2.129305	212.93	212.93	(0.04)	0.00
			15 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.618334	18,742.00	2.126386	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	1,200	CNE100000YL2	CNY	7.347100	90.00	50.0000	ACT/360	2.126386	2,551.66	2,551.66	(0.51)	0.00
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.036157	(36,494.01)	1.992434	2.00	1.000000
SDB3260123353	Close	NEW	25 Sep 2034	(2,600)	CNE100001S16	CNY	7.347100	90.00	50.0000	ACT/360	1.908937	(4,963.24)	(5,180.33)	(0.99)	0.00
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.528603	(62,472.99)	1.976571	2.00	1.000000
SDB3262540455	Open	NEW	16 Nov 2034	(4,300)	CNE100001RL4	CNY	7.347100	100.00	(1,730.9196)	ACT/360	1.976571	(8,499.26)	(8,499.26)	(1.70)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.564071	(39,322.99)	1.980734	2.00	1.000000
SDB3262540455	Open	NEW	16 Nov 2034	(2,700)	CNE100001RL4	CNY	7.347100	100.00	(1,730.9196)	ACT/360	1.980734	(5,347.98)	(5,347.98)	(1.07)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262540455		NEW	16 Nov 2034	0	CNE100001RL4	CNY		100.00	(1,729.8358)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.266801	(379,555.98)	2.620312	2.00	1.000000
SDB3263707306	Open	NEW	08 Dec 2034	(19,700)	CNE100001401	CNY	7.347100	100.00	(1,725.0000)	ACT/360	2.620312	(51,620.15)	(51,620.15)	(10.33)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.166475	(168,664.98)	2.607539	2.00	1.000000
SDB3263707306	Open	NEW	08 Dec 2034	(8,800)	CNE100001401	CNY	7.347100	100.00	(1,725.0000)	ACT/360	2.607539	(22,946.34)	(22,946.34)	(4.59)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263707306		NEW	08 Dec 2034	0	CNE100001401	CNY		100.00	(1,787.2807)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.113383	494,975.47	0.666839	0.00	1.000000
SDB3265406645	Close	NEW	12 Jan 2035	96,800	CNE100001P43	CNY	7.347100	100.00	(1,525.0000)	ACT/360	0.695973	67,370.19	64,550.00	0.00	0.00

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066831553 (Cont.)															
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.083991	(105,747.01)	0.691661	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(20,800)	CNE100001P43	CNY	7.347100	100.00	(1,525.0000)	ACT/360	0.691661	(14,386.55)	(14,386.55)	(2.88)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.119999	(187,391.96)	0.696327	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(36,600)	CNE100001P43	CNY	7.347100	100.00	(1,525.0000)	ACT/360	0.696327	(25,485.57)	(25,485.57)	(5.10)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406645		NEW	12 Jan 2035	0	CNE100001P43	CNY		100.00	(1,573.1415)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BHARAT ELECTRONICS LIMITED CMN															
			15 Jan 2025											11.00	
	Sell	Partial Termination	16 Jan 2025		BAJE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	268.949866	(5,317,676.75)	3.050956	4.00	1.000000
SDB3265531683	Close	NEW	16 Jan 2035	(19,772)	INE263A01024	INR	86.370000	78.16	75.0000	ACT/360	3.109256	(61,476.21)	(60,323.50)	(24.63)	0.00
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		BHPAX	AUD	AUD		4.336231	AUD-OIS-RBA	39.941738	(717,513.38)	39.003934	1.00	1.000000
SDB3265201687	Close	NEW	10 Jan 2035	(17,964)	AU000000BHP4	AUD	1.000000	100.00	25.0000	ACT/365	39.937744	(717,441.63)	(700,666.67)	(71.75)	0.00
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		002382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262867383		NEW	24 Nov 2034	0	CNE100000MZ7	CNY		100.00	(1,343.5427)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
			15 Jan 2025											10.85	
	Sell	Partial Termination	17 Jan 2025		3998.HK	HKD	HKD		2.964960	HKD-HONIX	3.670000	(7,340.00)	3.880000	1.20	1.000000
SDB3263644993	Close	NEW	06 Dec 2034	(2,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.665578	(7,331.16)	(7,760.00)	(0.88)	0.00
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		BXB.AX	AUD	AUD		4.336231	AUD-OIS-RBA	18.801084	43,956.93	19.397085	1.00	1.000000
SDB3265465954	Close	NEW	12 Jan 2035	2,338	AU000000BXB1	AUD	1.000000	100.00	(25.0000)	ACT/365	18.802964	43,961.33	45,350.38	(4.40)	0.00
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		BRG.AX	AUD	AUD		4.336231	AUD-OIS-RBA	35.299246	273,569.16	35.380000	1.00	1.000000
SDB3260644174	Close	NEW	06 Oct 2034	7,750	AU000000BRG2	AUD	1.000000	100.00	(25.0000)	ACT/365	35.302776	273,596.51	274,195.00	(27.36)	0.00
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.389752	(108,456.99)	2.003359	2.00	1.000000
SDB3260123558	Close	NEW	25 Sep 2034	(8,100)	CNE0000012Q3	CNY	7.347100	90.00	50.0000	ACT/360	1.821025	(14,750.30)	(16,227.21)	(2.95)	0.00
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.368099	(56,146.02)	2.003359	2.00	1.000000
SDB3260123558	Close	NEW	25 Sep 2034	(4,200)	CNE0000012Q3	CNY	7.347100	90.00	50.0000	ACT/360	1.818688	(7,638.49)	(8,414.11)	(1.53)	0.00

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066831553 (Cont.)															
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			15 Jan 2025											0.21	
	Buy	Partial Termination	17 Jan 2025		BTS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.783994	1,740,403.79	0.179755	4.00	1.000000
SDB3264390770	Close	NEW	20 Dec 2034	300,900	TH0221010R10	THB	34.755000	100.00	(1,298.8356)	ACT/360	0.166492	50,097.44	54,088.28	(20.03)	0.00
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
			15 Jan 2025											0.21	
	Buy	Full Termination	17 Jan 2025		BH_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	192.624988	231,149.99	5.893128	4.00	1.000000
SDB3264716756	Close	NEW	27 Dec 2034	1,200	TH0168010R13	THB	34.755000	100.00	(400.0000)	ACT/360	5.544701	6,653.64	7,071.75	(2.66)	0.00
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	275.711984	(1,599,129.51)	37.249156	2.00	1.000000
SDB3264857831	Close	NEW	02 Jan 2035	(5,800)	CNE100001526	CNY	7.347100	90.00	50.0000	ACT/360	37.509754	(217,556.57)	(216,045.10)	(43.53)	0.00
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	275.974287	(579,546.00)	37.032938	2.00	1.000000
SDB3264857831	Close	NEW	02 Jan 2035	(2,100)	CNE100001526	CNY	7.347100	90.00	50.0000	ACT/360	37.532890	(78,819.07)	(77,769.17)	(15.78)	0.00
C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.320003	(5,983.08)	3.716801	2.00	1.000000
SDB3262867370	Open	NEW	24 Nov 2034	(219)	CNE1000055F3	CNY	7.347100	100.00	(1,933.6953)	ACT/360	3.716801	(813.98)	(813.98)	(0.16)	0.00
			15 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.384012	(84,370.14)	3.724264	2.00	1.000000
SDB3262867370	Open	NEW	24 Nov 2034	(3,081)	CNE1000055F3	CNY	7.347100	100.00	(1,933.6953)	ACT/360	3.724264	(11,474.46)	(11,474.46)	(2.30)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262867370		NEW	24 Nov 2034	0	CNE1000055F3	CNY		100.00	(1,910.4546)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
			15 Jan 2025											0.21	
	Buy	Partial Termination	17 Jan 2025		CCET_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	8.647088	59,664.91	0.297628	4.00	1.000000
SDB3264922958	Close	NEW	05 Jan 2035	6,900	TH0639010R13	THB	34.755000	100.00	(2,355.4435)	ACT/360	0.248906	1,717.45	2,053.63	(0.69)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		CCET_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264922958		NEW	05 Jan 2035	0	TH0639010R13	THB		100.00	(2,349.6855)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	694.571353	2,292,085.46	89.857566	2.00	1.000000
SDB3260497774	Close	NEW	11 Oct 2034	3,300	CNE1000041R8	CNY	7.347100	100.00	(1,298.8416)	ACT/360	94.563662	312,060.08	296,529.97	(62.39)	0.00
CAR GROUP LTD CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Sell	Upside Trade	17 Jan 2025		CAR.AX	AUD	AUD		4.335974	AUD-OIS-RBA	37.861402	(57,776.50)	37.857616	1.00	1.000000
SDB3265345638	Open	NEW	10 Jan 2035	(1,526)	AU000000CAR3	AUD	1.000000	100.00	(25.0000)	ACT/365	37.857616	(57,770.72)	(57,770.72)	(5.78)	0.00
CENTRAL JAPAN RAILWAY COMPANY CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		9022.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,804.700000	(5,609,400.00)	2,965.000000	0.65	1.000000
SDB3263116848	Close	NEW	27 Nov 2034	(2,000)	JP3566800003	JPY	1.000000	90.00	25.0000	ACT/365	2,804.517694	(5,609,035.39)	(5,930,000.00)	(364.61)	0.00

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066831553 (Cont.)															
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
			15 Jan 2025											0.21	
SDB3264792849	Buy	Full Termination	17 Jan 2025		CPN_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	53.135368	1,089,275.04	1.674309	4.00	1.000000
	Close	NEW	28 Dec 2034	20,500	TH0481010R10	THB	34.755000	100.00	(249.0024)	ACT/360	1.529499	31,354.73	34,323.34	(12.54)	0.00
		Spread Change	15 Jan 2025		CPN_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264792849		NEW	28 Dec 2034	0	TH0481010R10	THB		100.00	(246.9758)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
			15 Jan 2025											30.00	
SDB3260121551	Sell	Upsize Trade	17 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	152.000002	(152,000.00)	4.580150	2.75	1.000000
	Open	NEW	22 Sep 2034	(1,000)	TW0009958009	TWD	33.078000	100.00	(597.6923)	ACT/360	4.580150	(4,580.15)	(4,580.15)	(1.26)	0.00
		Spread Change	15 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121551		NEW	22 Sep 2034	0	TW0009958009	TWD		100.00	(599.2537)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CERES CMN															
			15 Jan 2025											0.00	
SDB3264255529	Sell	Upsize Trade	17 Jan 2025		3696.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,792.000000	(558,400.00)	2,791.818520	0.65	1.000000
	Open	NEW	15 Dec 2034	(200)	JP3423570005	JPY	1.000000	92.00	(253.3333)	ACT/365	2,791.818520	(558,363.70)	(558,363.70)	(36.30)	0.00
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3264921673	Sell	Partial Termination	21 Jan 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	37.570231	(161,551.99)	5.751977	2.00	1.000000
	Close	NEW	05 Jan 2035	(4,300)	CNE100001T56	CNY	7.347100	90.00	50.0000	ACT/360	5.109604	(21,971.30)	(24,733.50)	(4.40)	0.00
		Spread Change	15 Jan 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	37.580003	(7,516.00)	5.345014	2.00	1.000000
SDB3264921673	Sell	Partial Termination	21 Jan 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	37.580003	(7,516.00)	5.345014	2.00	1.000000
	Close	NEW	05 Jan 2035	(200)	CNE100001T56	CNY	7.347100	90.00	50.0000	ACT/360	5.112642	(1,022.53)	(1,069.00)	(0.20)	0.00
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3265531276	Sell	Upsize Trade	21 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.986666	(4,796.00)	2.174209	2.00	1.000000
	Open	NEW	18 Jan 2035	(300)	CNE100001VQ5	CNY	7.347100	100.00	(1,825.0000)	ACT/360	2.174209	(652.26)	(652.26)	(0.13)	0.00
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3262800199	Buy	Upsize Trade	21 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.279999	928.00	1.263442	2.00	1.000000
	Open	NEW	20 Nov 2034	100	CNE100003Y73	CNY	7.347100	90.00	50.0000	ACT/360	1.263442	126.34	126.34	(0.03)	0.00
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3263985563		Spread Change	15 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	(1,577.4770)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3260122943	Buy	Partial Termination	21 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.729596	79,399.01	1.585481	2.00	1.000000
	Close	NEW	25 Sep 2034	7,400	CNE100002GX0	CNY	7.347100	100.00	(1,395.0471)	ACT/360	1.460800	10,809.92	11,732.56	(2.16)	0.00
		Spread Change	15 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.691668	35,282.50	1.585481	2.00	1.000000
SDB3260122943	Buy	Partial Termination	21 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.691668	35,282.50	1.585481	2.00	1.000000
	Close	NEW	25 Sep 2034	3,300	CNE100002GX0	CNY	7.347100	100.00	(1,395.0471)	ACT/360	1.455150	4,801.99	5,232.09	(0.96)	0.00

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066831553 (Cont.)															
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3260123417		Spread Change NEW	15 Jan 2025 25 Sep 2034		000039.ZK 0 CNE000000644	USD CNY	USD	100.00	4.330000 (1,760.8061)	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
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3264054683	Sell Open	Upsize Trade NEW	21 Jan 2025 14 Dec 2034		603505.SH (2,800) CNE100002XN6	USD CNY	USD	100.00	4.330000 (1,903.5523)	USD-Federal Funds-H.15 ACT/360	24.231604 3.296634	(67,848.49) (9,230.58)	3.296634 (9,230.58)	2.00 (1.85)	1.000000 0.00
			15 Jan 2025											5.84	
SDB3264054683	Sell Open	Upsize Trade NEW	21 Jan 2025 14 Dec 2034		603505.SH (4,000) CNE100002XN6	USD CNY	USD	100.00	4.330000 (1,903.5523)	USD-Federal Funds-H.15 ACT/360	24.240750 3.296776	(96,963.00) (13,187.10)	3.296776 (13,187.10)	2.00 (2.64)	1.000000 0.00
			15 Jan 2025											0.00	
SDB3264054683		Spread Change NEW	15 Jan 2025 14 Dec 2034		603505.SH 0 CNE100002XN6	USD CNY	USD	100.00	4.330000 (1,896.2521)	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
CHINA MENGNIU DAIRY CO CMN															
			15 Jan 2025											0.00	
SDB3262612820	Buy Open	Upsize Trade NEW	17 Jan 2025 15 Nov 2034		2319.HK 7,000 KYG210961051	HKD HKD	HKD	100.00	2.964960 30.0000	HKD-HONIX ACT/365	14.974286 14.976083	104,820.00 104,832.58	14.976083 104,832.58	1.20 (12.58)	1.000000 0.00
			15 Jan 2025											10.85	
SDB3262612820	Buy Open	Upsize Trade NEW	17 Jan 2025 15 Nov 2034		2319.HK 63,000 KYG210961051	HKD HKD	HKD	100.00	2.964960 30.0000	HKD-HONIX ACT/365	14.889842 14.907784	938,060.05 939,190.39	14.907784 939,190.39	1.20 (112.57)	1.000000 0.00
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3260123202	Sell Open	Upsize Trade NEW	21 Jan 2025 25 Sep 2034		600536.SH (600) CNE000001BB0	USD CNY	USD	100.00	4.330000 (1,750.6235)	USD-Federal Funds-H.15 ACT/360	45.777501 6.227886	(27,466.50) (3,736.73)	6.227886 (3,736.73)	2.00 (0.75)	1.000000 0.00
			15 Jan 2025											5.84	
SDB3260123202	Sell Open	Upsize Trade NEW	21 Jan 2025 25 Sep 2034		600536.SH (600) CNE000001BB0	USD CNY	USD	100.00	4.330000 (1,750.6235)	USD-Federal Funds-H.15 ACT/360	45.848337 6.235438	(27,509.00) (3,741.26)	6.235438 (3,741.26)	2.00 (0.75)	1.000000 0.00
			15 Jan 2025											0.00	
SDB3260123202		Spread Change NEW	15 Jan 2025 25 Sep 2034		600536.SH 0 CNE000001BB0	USD CNY	USD	100.00	4.330000 (1,782.9697)	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
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
			15 Jan 2025											0.00	
SDB3260128028	Sell Open	Upsize Trade NEW	17 Jan 2025 22 Sep 2034		0291.HK (8,500) HK0291001490	HKD HKD	HKD	100.00	2.964960 (30.0000)	HKD-HONIX ACT/365	23.563236 23.560408	(200,287.51) (200,263.47)	23.560408 (200,263.47)	1.20 (24.03)	1.000000 0.00
			15 Jan 2025											10.85	
SDB3260128028	Sell Open	Upsize Trade NEW	17 Jan 2025 22 Sep 2034		0291.HK (1,500) HK0291001490	HKD HKD	HKD	100.00	2.964960 (30.0000)	HKD-HONIX ACT/365	23.416667 23.388450	(35,125.00) (35,082.68)	23.388450 (35,082.68)	1.20 (4.21)	1.000000 0.00
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3260962422	Buy Open	Upsize Trade NEW	21 Jan 2025 13 Oct 2034		600007.SH 400 CNE000000YH1	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.777498 3.237230	9,511.00 1,294.89	3.237230 1,294.89	2.00 (0.26)	1.000000 0.00
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3265670321	Buy Open	New Trade NEW	21 Jan 2025 18 Jan 2035		688595.SH 3,419 CNE1000042K1	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	31.313502 4.262022	107,060.86 14,571.85	4.262022 14,571.85	0.00 0.00	1.000000 0.00

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066831553 (Cont.)															
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											5.84	
SDB3265670321	Sell	Full Termination	21 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.459772	(107,560.96)	4.262022	2.00	1.000000
	Close	NEW	18 Jan 2035	(3,419)	CNE1000042K1	CNY	7.347100	90.00	50.0000	ACT/360	4.278573	(14,628.44)	(14,571.85)	(2.93)	0.00
			15 Jan 2025											5.84	
SDB3265670332	Sell	New Trade	21 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.459772	(11,073.84)	4.278573	2.00	1.000000
	Open	NEW	18 Jan 2035	(352)	CNE1000042K1	CNY	7.347100	100.00	(2,023.3360)	ACT/360	4.278573	(1,506.06)	(1,506.06)	(0.30)	0.00
			15 Jan 2025											2.50	
SDB3265670332	Sell	Upsize Trade	21 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.373929	(73,069.88)	4.268325	2.00	1.000000
	Open	NEW	18 Jan 2035	(2,329)	CNE1000042K1	CNY	7.347100	100.00	(2,023.3360)	ACT/360	4.268325	(9,940.93)	(9,940.93)	(1.99)	0.00
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260123128	Sell	Partial Termination	21 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.443998	(23,609.99)	1.446188	2.00	1.000000
	Close	NEW	25 Sep 2034	(2,500)	CNE000001GT1	CNY	7.347100	90.00	50.0000	ACT/360	1.284397	(3,210.99)	(3,615.47)	(0.64)	0.00
			15 Jan 2025											2.50	
SDB3260123128	Sell	Partial Termination	21 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.501365	(10,451.50)	1.446188	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,100)	CNE000001GT1	CNY	7.347100	90.00	50.0000	ACT/360	1.292631	(1,421.89)	(1,590.81)	(0.28)	0.00
CHUGAI PHARMACEUTICAL LTD CMN															
			15 Jan 2025											0.00	
SDB3265272422	Sell	Full Termination	17 Jan 2025		4519.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,703.000000	(7,373,300.00)	6,905.448825	0.65	1.000000
	Close	NEW	11 Jan 2035	(1,100)	JP3519400000	JPY	1.000000	90.00	25.0000	ACT/365	6,702.564305	(7,372,820.74)	(7,595,993.71)	(479.26)	0.00
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
			15 Jan 2025											0.00	
SDB3260427169	Buy	Partial Termination	17 Jan 2025		9504.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	833.866667	4,002,560.00	911.900000	0.65	1.000000
	Close	NEW	28 Sep 2034	4,800	JP3522200009	JPY	1.000000	92.00	(25.0000)	ACT/365	833.920868	4,002,820.17	4,377,120.00	(260.17)	0.00
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3265201692	Sell	Partial Termination	21 Jan 2025		000099.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.816085	(54,777.00)	3.059304	2.00	1.000000
	Close	NEW	11 Jan 2035	(2,300)	CNE0000013Q1	CNY	7.347100	90.00	50.0000	ACT/360	3.239021	(7,449.75)	(7,036.40)	(1.49)	0.00
			15 Jan 2025											2.50	
SDB3265201692	Sell	Full Termination	21 Jan 2025		000099.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.752497	(9,501.00)	3.049793	2.00	1.000000
	Close	NEW	11 Jan 2035	(400)	CNE0000013Q1	CNY	7.347100	90.00	50.0000	ACT/360	3.231453	(1,292.58)	(1,219.92)	(0.26)	0.00
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3262867394	Sell	Partial Termination	21 Jan 2025		600030.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.466621	(516,372.47)	3.983503	2.00	1.000000
	Close	NEW	24 Nov 2034	(18,800)	CNE000001DB6	CNY	7.347100	90.00	50.0000	ACT/360	3.736748	(70,250.86)	(74,889.86)	(14.06)	0.00
			15 Jan 2025											5.84	
SDB3262867394	Sell	Partial Termination	21 Jan 2025		600030.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.444967	(403,441.01)	3.983503	2.00	1.000000
	Close	NEW	24 Nov 2034	(14,700)	CNE000001DB6	CNY	7.347100	90.00	50.0000	ACT/360	3.732554	(54,868.54)	(58,557.49)	(10.98)	0.00
CLP HOLDINGS LIMITED CMN															
			15 Jan 2025											0.00	
SDB3265057952	Sell	Upsize Trade	17 Jan 2025		0002.HK	HKD	HKD		2.964960	HKD-HONIX	64.013637	(352,075.00)	64.005955	1.20	1.000000
	Open	NEW	04 Jan 2035	(5,500)	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	64.005955	(352,032.75)	(352,032.75)	(42.25)	0.00

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066831553 (Cont.)															
CLP HOLDINGS LIMITED CMN (Cont.)															
			15 Jan 2025											10.85	
	Sell	Upsize Trade	17 Jan 2025		0002.HK	HKD	HKD		2.964960	HKD-HONIX	64.081786	(4,485,725.02)	64.004567	1.20	1.000000
SDB3265057952	Open	NEW	04 Jan 2035	(70,000)	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	64.004567	(4,480,319.69)	(4,480,319.69)	(538.29)	0.00
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	15 Jan 2025											0.84	
	Close	NEW	21 Jan 2025		603993.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.918664	418,579.17	0.945713	2.00	1.000000
SDB3265345633	Close	NEW	11 Jan 2035	60,500	CNE100001NR0	CNY	7.347100	100.00	(750.0000)	ACT/360	0.941954	56,988.22	57,215.62	(11.39)	0.00
	Buy	Full Termination	15 Jan 2025											(2.50)	
	Close	NEW	21 Jan 2025		603993.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.934643	134,532.07	0.944790	2.00	1.000000
SDB3265345633	Close	NEW	11 Jan 2035	19,400	CNE100001NR0	CNY	7.347100	100.00	(750.0000)	ACT/360	0.943814	18,309.99	18,328.93	(3.66)	0.00
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
		Spread Change	15 Jan 2025											0.00	
		NEW	15 Jan 2025		600787.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406624		NEW	12 Jan 2035	0	CNE000000NS1	CNY		100.00	(1,690.8805)	ACT/360	0.000000	0.00	0.00	0.00	0.00
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
	Sell	New Trade	15 Jan 2025											0.00	
	Open	NEW	17 Jan 2025		2579.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,464.625000	(2,957,550.00)	2,464.464799	0.65	1.000000
SDB3265670266	Open	NEW	17 Jan 2035	(1,200)	JP3293200006	JPY	1.000000	100.00	(25.0000)	ACT/365	2,464.464799	(2,957,357.76)	(2,957,357.76)	(192.24)	0.00
COM7 PCL NVDR															
	Buy	Partial Termination	15 Jan 2025											0.21	
	Close	NEW	17 Jan 2025		COM7_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	22.899986	50,379.97	0.773538	4.00	1.000000
SDB3264390772	Close	NEW	20 Dec 2034	2,200	TH6678010R15	THB	34.755000	100.00	(2,127.6519)	ACT/360	0.659175	1,450.18	1,701.78	(0.58)	0.00
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
	Buy	Upsize Trade	15 Jan 2025											0.00	
	Open	NEW	17 Jan 2025		CBA.AX	AUD	AUD		4.335974	AUD-OIS-RBA	152.046043	724,499.39	152.061248	1.00	1.000000
SDB3265604062	Open	NEW	17 Jan 2035	4,765	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	152.061248	724,571.85	724,571.85	(72.45)	0.00
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
	Buy	Upsize Trade	15 Jan 2025											12.50	
	Open	NEW	16 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,306.366465	6,360,503.27	49,941785	4.00	1.000000
SDB3265276896	Open	NEW	09 Jan 2035	1,477	INE596I01012	INR	86.370000	78.16	75.0000	ACT/360	49,941785	73,764.02	73,764.02	(29.46)	0.00
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
	Sell	Partial Termination	15 Jan 2025											0.00	
	Close	NEW	17 Jan 2025		CPU.AX	AUD	AUD		4.336231	AUD-OIS-RBA	34.084181	(156,719.06)	34.677385	1.00	1.000000
SDB3265127414	Close	NEW	05 Jan 2035	(4,598)	AU000000CPU5	AUD	1.000000	100.00	25.0000	ACT/365	34.080773	(156,703.39)	(159,446.62)	(15.67)	0.00
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	15 Jan 2025											5.84	
	Close	NEW	21 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	251.374997	(150,825.00)	33,299003	2.00	1.000000
SDB3265345684	Close	NEW	11 Jan 2035	(600)	CNE100003862	CNY	7.347100	90.00	50.0000	ACT/360	34.187352	(20,512.41)	(19,979.40)	(4.11)	0.00
	Sell	Partial Termination	15 Jan 2025											2.50	
	Close	NEW	21 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	252.977776	(227,680.00)	33,299003	2.00	1.000000
SDB3265345684	Close	NEW	11 Jan 2035	(900)	CNE100003862	CNY	7.347100	90.00	50.0000	ACT/360	34.416836	(30,975.15)	(29,969.10)	(6.20)	0.00

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06831553 (Cont.)															
CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260588261	Sell	Partial Termination	21 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.487614	(210,401.95)	1.144387	2.00	1.000000
	Close	NEW	12 Oct 2034	(28,100)	CNE100000CP9	CNY	7.347100	90.00	50.0000	ACT/360	1.018326	(28,614.96)	(32,157.27)	(5.73)	0.00
			15 Jan 2025											2.50	
SDB3260588261	Sell	Partial Termination	21 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.486589	(32,940.99)	1.144387	2.00	1.000000
	Close	NEW	12 Oct 2034	(4,400)	CNE100000CP9	CNY	7.347100	90.00	50.0000	ACT/360	1.018527	(4,481.52)	(5,035.30)	(0.90)	0.00
CSL LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3265465913	Buy	Full Termination	17 Jan 2025		CSL.AX	AUD	AUD		4.336231	AUD-OIS-RBA	276.846427	132,886.28	285.536996	1.00	1.000000
	Close	NEW	12 Jan 2035	480	AU000000CSL8	AUD	1.000000	100.00	(25.0000)	ACT/365	276.874112	132,899.57	137,057.76	(13.29)	0.00
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3261168661	Sell	Upsize Trade	21 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.186425	(166,954.02)	1.657925	2.00	1.000000
	Open	NEW	19 Oct 2034	(13,700)	CNE000000QR6	CNY	7.347100	100.00	(1,930.9053)	ACT/360	1.657925	(22,713.57)	(22,713.57)	(4.54)	0.00
			15 Jan 2025											5.84	
SDB3261168661	Sell	Upsize Trade	21 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.158574	(367,188.93)	1.653583	2.00	1.000000
	Open	NEW	19 Oct 2034	(30,200)	CNE000000QR6	CNY	7.347100	100.00	(1,930.9053)	ACT/360	1.653583	(49,938.21)	(49,938.21)	(10.00)	0.00
			15 Jan 2025											0.00	
SDB3261168661		Spread Change	15 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0	CNE000000QR6	CNY		100.00	(1,943.1759)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CUORIPS INC. CMN															
			15 Jan 2025											0.00	
SDB3260855562		Spread Change	15 Jan 2025		4894.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	JP3266030000	JPY		92.00	(2,030.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
DAIKIN INDUSTRIES CMN															
			15 Jan 2025											0.00	
SDB3264857830	Buy	Full Termination	17 Jan 2025		6367.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	18,291.875000	43,900,500.00	18,912.817062	0.65	1.000000
	Close	NEW	29 Dec 2034	2,400	JP3481800005	JPY	1.000000	92.00	(25.0000)	ACT/365	18,293.063972	43,903,353.53	45,390,760.95	(2,853.53)	0.00
DAIKOKUYA HOLDINGS CMN															
			15 Jan 2025											0.00	
SDB3265465929	Sell	Upsize Trade	17 Jan 2025		6993.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	21.102703	(1,171,200.02)	21.101331	0.65	1.000000
	Open	NEW	12 Jan 2035	(55,500)	JP3926000005	JPY	1.000000	92.00	(1,000.0000)	ACT/365	21.101331	(1,171,123.87)	(1,171,123.87)	(76.13)	0.00
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
			15 Jan 2025											0.00	
SDB3265670267	Sell	New Trade	17 Jan 2025		1925.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,676.888889	(63,138,000.00)	4,676.584891	0.65	1.000000
	Open	NEW	17 Jan 2035	(13,500)	JP3505000004	JPY	1.000000	100.00	(25.0000)	ACT/365	4,676.584891	(63,133,896.03)	(63,133,896.03)	(4,103.97)	0.00
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
SDB3263242792	Buy	Partial Termination	21 Jan 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.374340	278,558.66	0.925888	2.00	1.000000
	Close	NEW	30 Nov 2034	43,700	CNE000001NG4	CNY	7.347100	100.00	(1,268.0202)	ACT/360	0.867556	37,912.20	40,461.31	(7.58)	0.00
			15 Jan 2025											0.84	
SDB3263242792	Buy	Partial Termination	21 Jan 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.355574	756,313.31	0.911041	2.00	1.000000
	Close	NEW	30 Nov 2034	119,000	CNE000001NG4	CNY	7.347100	100.00	(1,268.0202)	ACT/360	0.865291	102,969.63	108,413.93	(20.59)	0.00

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066831553 (Cont.)															
DELTA ELECTRONICS (TH) PCL NVDR CMN															
			15 Jan 2025											0.21	
	Buy	Full Termination	17 Jan 2025		DELTA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	141.388876	6,206,971.66	4.492140	4.00	1.000000
SDB3265407095	Close	NEW	11 Jan 2035	43,900	TH052801R18	THB	34.755000	100.00	(50.0000)	ACT/360	4.069872	178,667.38	197,204.96	(71.44)	0.00
			15 Jan 2025											0.21	
	Buy	New Trade	17 Jan 2025		DELTA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	141.388876	664,527.72	4.069872	4.00	1.000000
SDB3265673567	Open	NEW	17 Jan 2035	4,700	TH052801R18	THB	34.755000	90.00	40.0000	ACT/360	4.069872	19,128.40	19,128.40	(7.65)	0.00
DENKA COMPANY LIMITED CMN															
			15 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		4061.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,145.083334	1,287,050.00	2,233.309040	0.65	1.000000
SDB3264921697	Close	NEW	09 Jan 2035	600	JP3549600009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,145.222764	1,287,133.66	1,339,985.42	(83.66)	0.00
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688192.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.215000	(16,486.00)	5.607172	2.00	1.000000
SDB3263116863	Open	NEW	27 Nov 2034	(400)	CNE1000055W8	CNY	7.347100	100.00	(2,014.5212)	ACT/360	5.607172	(2,242.87)	(2,242.87)	(0.45)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688192.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.117003	(32,893.60)	5.591970	2.00	1.000000
SDB3263116863	Open	NEW	27 Nov 2034	(800)	CNE1000055W8	CNY	7.347100	100.00	(2,014.5212)	ACT/360	5.591970	(4,473.58)	(4,473.58)	(0.90)	0.00
DLF LIMITED CMN															
			15 Jan 2025											12.50	
	Buy	Upsize Trade	16 Jan 2025		DLF.NS	USD	USD		4.330000	USD-Federal Funds-H.15	731.281291	5,045,109.63	8.480814	4.00	1.000000
SDB3265531682	Open	NEW	16 Jan 2035	6,899	INE271C01023	INR	86.370000	78.16	75.0000	ACT/360	8.480814	58,509.14	58,509.14	(23.37)	0.00
DMG MORI CO., LTD. CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		6141.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,323.214286	1,626,250.00	2,543.000000	0.65	1.000000
SDB3264390163	Close	NEW	20 Dec 2034	700	JP3924800000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,323.365295	1,626,355.71	1,780,100.00	(105.71)	0.00
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,552.3856)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.670544	(145,526.31)	3.491230	2.00	1.000000
SDB3265406675	Open	NEW	12 Jan 2035	(5,669)	CNE1000055X6	CNY	7.347100	100.00	(1,380.5106)	ACT/360	3.491230	(19,791.78)	(19,791.78)	(3.96)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.650431	(16,185.42)	3.489661	2.00	1.000000
SDB3265406675	Open	NEW	12 Jan 2035	(631)	CNE1000055X6	CNY	7.347100	100.00	(1,380.5106)	ACT/360	3.489661	(2,201.98)	(2,201.98)	(0.44)	0.00
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263040663		NEW	24 Nov 2034	0	CNE1000032W7	CNY		100.00	(730.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.355004	(8,677.50)	2.361094	2.00	1.000000
SDB3265057983	Open	NEW	05 Jan 2035	(500)	CNE1000033F0	CNY	7.347100	100.00	(1,750.0000)	ACT/360	2.361094	(1,180.55)	(1,180.55)	(0.24)	0.00

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066831553 (Cont.)															
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											5.84	
SDB3265057983	Sell	Upsize Trade	21 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.234734	(32,745.99)	2.343948	2.00	1.000000
	Open	NEW	05 Jan 2035	(1,900)	CNE1000033F0	CNY	7.347100	100.00	(1,750.0000)	ACT/360	2.343948	(4,453.50)	(4,453.50)	(0.89)	0.00
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3264178808	Sell	Partial Termination	21 Jan 2025		300059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.377149	(582,091.01)	3.526022	2.00	1.000000
	Close	NEW	15 Dec 2034	(24,900)	CNE100000MD4	CNY	7.347100	90.00	50.0000	ACT/360	3.180388	(79,191.66)	(87,797.95)	(15.85)	0.00
			15 Jan 2025											5.84	
SDB3264178808	Sell	Partial Termination	21 Jan 2025		300059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.426281	(794,150.93)	3.218818	2.00	1.000000
	Close	NEW	15 Dec 2034	(33,900)	CNE100000MD4	CNY	7.347100	90.00	50.0000	ACT/360	3.186007	(108,005.64)	(109,117.93)	(21.62)	0.00
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3260487804	Sell	Partial Termination	21 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.952776	(44,787.49)	1.416144	2.00	1.000000
	Close	NEW	11 Oct 2034	(4,500)	CNE000001K32	CNY	7.347100	90.00	50.0000	ACT/360	1.354044	(6,093.20)	(6,372.65)	(1.22)	0.00
			15 Jan 2025											5.84	
SDB3260487804	Sell	Partial Termination	21 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.986721	(124,834.01)	1.416144	2.00	1.000000
	Close	NEW	11 Oct 2034	(12,500)	CNE000001K32	CNY	7.347100	90.00	50.0000	ACT/360	1.358208	(16,977.60)	(17,701.80)	(3.40)	0.00
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
SDB3261097757	Buy	Partial Termination	21 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	236.471184	1,395,179.99	33.938301	2.00	1.000000
	Close	NEW	19 Oct 2034	5,900	CNE100005576	CNY	7.347100	100.00	(173.6902)	ACT/360	32.184040	189,885.84	200,235.98	(37.98)	0.00
			15 Jan 2025											0.84	
SDB3261097757	Buy	Partial Termination	21 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	237.252992	8,730,910.11	34.960806	2.00	1.000000
	Close	NEW	19 Oct 2034	36,800	CNE100005576	CNY	7.347100	100.00	(173.6902)	ACT/360	32.301234	1,188,685.41	1,286,557.67	(237.67)	0.00
			15 Jan 2025											0.00	
SDB3261097757	Spread Change	NEW	15 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
	Close	NEW	19 Oct 2034	0	CNE100005576	CNY		100.00	(178.9362)	ACT/360	0.000000	0.00	0.00	0.00	0.00
EBARA CORPORATION CMN															
			15 Jan 2025											0.00	
SDB3265272432	Buy	Full Termination	17 Jan 2025		6361.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,680.191490	12,596,900.00	2,659,242457	0.65	1.000000
	Close	NEW	11 Jan 2035	4,700	JP3166000004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,680.365702	12,597,718.80	12,498,439.55	(818.80)	0.00
EGIS TECHNOLOGY INC. CMN															
			15 Jan 2025											30.00	
SDB3260122816	Sell	Upsize Trade	17 Jan 2025		6462.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	152.499992	(152,499.99)	4.595216	2.75	1.000000
	Open	NEW	22 Sep 2034	(1,000)	TW0006462005	TWD	33.078000	100.00	(784.0425)	ACT/360	4.595216	(4,595.22)	(4,595.22)	(1.27)	0.00
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
			15 Jan 2025											0.21	
SDB3265128021	Buy	Partial Termination	17 Jan 2025		EA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	3.010358	184,233.91	0.115821	4.00	1.000000
	Close	NEW	05 Jan 2035	61,200	TH3545010R19	THB	34.755000	100.00	(5,500.0000)	ACT/360	0.086653	5,303.16	7,088.25	(2.12)	0.00
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
SDB3260588418	Buy	Partial Termination	21 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.515332	530,887.05	6.382892	2.00	1.000000
	Close	NEW	12 Oct 2034	12,200	CNE100000GS4	CNY	7.347100	100.00	(1,426.8854)	ACT/360	5.922494	72,254.43	77,871.28	(14.45)	0.00

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06831553 (Cont.)															
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											0.84	
SDB3260588418	Buy	Partial Termination	21 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.361102	1,183,758.08	6.382892	2.00	1.000000
	Close	NEW	12 Oct 2034	27,300	CNE100000GS4	CNY	7.347100	100.00	(1,426.8854)	ACT/360	5.903475	161,164.87	174,252.95	(32.22)	0.00
			15 Jan 2025											0.00	
SDB3260588418		Spread Change	15 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	CNE100000GS4	CNY		100.00	(1,426.0796)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3264583139	Sell	Partial Termination	21 Jan 2025		601788.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.354115	(29,502.00)	2.473131	2.00	1.000000
	Close	NEW	27 Dec 2034	(1,700)	CNE100000FD8	CNY	7.347100	90.00	50.0000	ACT/360	2.360184	(4,012.31)	(4,204.32)	(0.80)	0.00
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3260760825		Spread Change	15 Jan 2025		688538.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	CNE1000051N6	CNY		100.00	(1,075.5998)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
FANUC CORP. CMN															
			15 Jan 2025											0.00	
SDB3264120642	Sell	Upsize Trade	17 Jan 2025		6954.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,357.764706	(7,408,200.00)	4,357.481451	0.65	1.000000
	Open	NEW	13 Dec 2034	(1,700)	JP3802400006	JPY	1.000000	92.00	(25.0000)	ACT/365	4,357.481451	(7,407,718.47)	(7,407,718.47)	(481.53)	0.00
FERROTEC CORPORATION CMN															
			15 Jan 2025											0.00	
SDB3260628339	Buy	Partial Termination	17 Jan 2025		6890.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,564.666667	769,400.00	2,584.000000	0.65	1.000000
	Close	NEW	05 Oct 2034	300	JP3802720007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,564.833370	769,450.01	775,200.00	(50.01)	0.00
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3260427153	Buy	Upsize Trade	21 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.489998	2,698.00	1.836620	2.00	1.000000
	Open	NEW	10 Oct 2034	200	CNE100001JN7	CNY	7.347100	90.00	50.0000	ACT/360	1.836620	367.32	367.32	(0.07)	0.00
FIT HOLDING CO., LTD. CMN															
			15 Jan 2025											30.00	
SDB3265670311	Sell	New Trade	17 Jan 2025		3712.TW	USD	USD		4.330000	USD-Federal Funds-H.15	58.700014	(234,800.06)	1.768782	2.75	1.000000
	Open	NEW	17 Jan 2035	(4,000)	TW0003712006	TWD	33.078000	100.00	(525.0000)	ACT/360	1.768782	(7,075.13)	(7,075.13)	(1.95)	0.00
			15 Jan 2025											15.00	
SDB3265670311	Sell	Upsize Trade	17 Jan 2025		3712.TW	USD	USD		4.330000	USD-Federal Funds-H.15	59.849998	(59,850.00)	1.806148	2.75	1.000000
	Open	NEW	17 Jan 2035	(1,000)	TW0003712006	TWD	33.078000	100.00	(525.0000)	ACT/360	1.806148	(1,806.15)	(1,806.15)	(0.50)	0.00
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
SDB3259782151	Buy	Upsize Trade	21 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.519812	494,853.73	0.887355	2.00	1.000000
	Open	NEW	18 Sep 2034	75,900	CNE000001KK2	CNY	7.347100	90.00	50.0000	ACT/360	0.887355	67,350.24	67,350.24	(13.47)	0.00
			15 Jan 2025											0.84	
SDB3259782151	Buy	Upsize Trade	21 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.495049	63,001.98	0.884280	2.00	1.000000
	Open	NEW	18 Sep 2034	9,700	CNE000001KK2	CNY	7.347100	90.00	50.0000	ACT/360	0.884280	8,577.52	8,577.52	(1.72)	0.00

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066831553 (Cont.)															
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453038		NEW	21 Dec 2034	0	CNE100003332	CNY		100.00	(1,286.7853)	ACT/360	0.000000	0.00	0.00	0.00	0.00
FORMOSA CHEMICALS & FIBRE CORP CMN															
			15 Jan 2025											30.00	
	Sell	Partial Termination	17 Jan 2025		1326.TW	USD	USD		4.330000	USD-Federal Funds-H.15	27.699997	(55,399.99)	0.832317	2.75	1.000000
SDB3264255515		NEW	15 Dec 2034	(2,000)	TW0001326007	TWD		33.078000	30.0000	ACT/360	0.834672	(1,669.34)	(1,664.63)	(0.46)	0.00
			15 Jan 2025											15.00	
	Sell	Full Termination	17 Jan 2025		1326.TW	USD	USD		4.330000	USD-Federal Funds-H.15	27.917504	(279,175.04)	0.832317	2.75	1.000000
SDB3264255515		NEW	15 Dec 2034	(10,000)	TW0001326007	TWD		33.078000	30.0000	ACT/360	0.842492	(8,424.92)	(8,323.17)	(2.32)	0.00
FORMOSA PLASTICS CORPORATION CMN															
			15 Jan 2025											15.00	
	Sell	Upsize Trade	17 Jan 2025		1301.TW	USD	USD		4.330000	USD-Federal Funds-H.15	35.550968	(8,212,273.61)	1.072854	2.75	1.000000
SDB3260123682		NEW	22 Sep 2034	(231,000)	TW0001301000	TWD		33.078000	(40.0000)	ACT/360	1.072854	(247,829.27)	(247,829.27)	(68.27)	0.00
			15 Jan 2025											30.00	
	Sell	Upsize Trade	17 Jan 2025		1301.TW	USD	USD		4.330000	USD-Federal Funds-H.15	35.256507	(810,899.66)	1.062369	2.75	1.000000
SDB3260123682		NEW	22 Sep 2034	(23,000)	TW0001301000	TWD		33.078000	(40.0000)	ACT/360	1.062369	(24,434.49)	(24,434.49)	(6.74)	0.00
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		FMG.AX	AUD	AUD		4.336231	AUD-OIS-RBA	18.778167	(391,337.00)	17.945551	1.00	1.000000
SDB3265201689		NEW	10 Jan 2035	(20,840)	AU000000FMG4	AUD		1.000000	25.0000	ACT/365	18.776289	(391,297.86)	(373,985.29)	(39.13)	0.00
FREEE CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		4478.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,060.000000	(306,000.00)	3,059.801100	0.65	1.000000
SDB3260121411		NEW	22 Sep 2034	(100)	JP3826520003	JPY		1.000000	(210.4368)	ACT/365	3,059.801100	(305,980.11)	(305,980.11)	(19.89)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		4478.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260121411		NEW	22 Sep 2034	0	JP3826520003	JPY		92.00	(211.5384)	ACT/365	0.000000	0.00	0.00	0.00	0.00
FUBON FINANCIAL HOLDING CO LTD CMN															
			15 Jan 2025											30.00	
	Sell	Partial Termination	17 Jan 2025		2881.TW	USD	USD		4.330000	USD-Federal Funds-H.15	90.599986	(271,799.96)	2.753049	2.75	1.000000
SDB3260661459		NEW	12 Oct 2034	(3,000)	TW0002881000	TWD		33.078000	30.0000	ACT/360	2.730010	(8,190.03)	(8,259.15)	(2.26)	0.00
			15 Jan 2025											15.00	
	Sell	Full Termination	17 Jan 2025		2881.TW	USD	USD		4.330000	USD-Federal Funds-H.15	91.138079	(1,913,899.66)	2.753049	2.75	1.000000
SDB3260661459		NEW	12 Oct 2034	(21,000)	TW0002881000	TWD		33.078000	30.0000	ACT/360	2.750357	(57,757.50)	(57,814.03)	(15.91)	0.00
FUJI ELECTRIC CO LTD CMN															
			15 Jan 2025											0.00	
	Buy	Upsize Trade	17 Jan 2025		6504.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	7,691.181818	8,460,300.00	7,691.681745	0.65	1.000000
SDB3265465935		NEW	12 Jan 2035	1,100	JP3820000002	JPY		1.000000	25.0000	ACT/365	7,691.681745	8,460,849.92	8,460,849.92	(549.92)	0.00
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.794997	(7,138.50)	3.237235	2.00	1.000000
SDB3265465972		NEW	16 Jan 2035	(300)	CNE100003563	CNY		7.347100	(1,175.0000)	ACT/360	3.237235	(971.17)	(971.17)	(0.19)	0.00

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066831553 (Cont.)															
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.781997	(11,891.00)	3.234385	2.00	1.000000
SDB3265465972	Open	NEW	16 Jan 2025	(500)	CNE100003563	CNY	7.347100	100.00	(1,175.0000)	ACT/360	3.234385	(1,617.19)	(1,617.19)	(0.32)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465972	Open	NEW	16 Jan 2025	0	CNE100003563	CNY		100.00	(1,325.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
FUJIFILM HOLDINGS CORPORATION CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		4901.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,264.343065	(44,721,499.99)	3,309.000000	0.65	1.000000
SDB3264583165	Close	NEW	22 Dec 2024	(13,700)	JP3814000000	JPY	1.000000	90.00	25.0000	ACT/365	3,264.130883	(44,718,593.10)	(45,333,300.00)	(2,906.90)	0.00
FUJIKURA LTD. CMN															
			15 Jan 2025											0.00	
	Buy	Upsize Trade	17 Jan 2025		5803.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,044.000000	1,813,200.00	6,044.392860	0.65	1.000000
SDB3265465914	Open	NEW	12 Jan 2025	300	JP3811000003	JPY	1.000000	90.00	25.0000	ACT/365	6,044.392860	1,813,317.86	1,813,317.86	(117.86)	0.00
FUJITSU CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		6702.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,701.734375	95,101,050.00	2,856.645068	0.65	1.000000
SDB3265272429	Close	NEW	11 Jan 2025	35,200	JP3818000006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,701.909988	95,107,231.58	100,553,906.38	(6,181.57)	0.00
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		600660.SH	USD	USD		4.330000	USD-Federal Funds-H.15	60.812689	(158,112.99)	8.521447	2.00	1.000000
SDB3262115562	Close	NEW	09 Nov 2024	(2,600)	CNE000000230	CNY	7.347100	90.00	50.0000	ACT/360	8.270611	(21,503.59)	(22,155.76)	(4.30)	0.00
			15 Jan 2025											2.50	
	Sell	Full Termination	21 Jan 2025		600660.SH	USD	USD		4.330000	USD-Federal Funds-H.15	60.738888	(54,665.00)	8.521447	2.00	1.000000
SDB3262115562	Close	NEW	09 Nov 2024	(900)	CNE000000230	CNY	7.347100	90.00	50.0000	ACT/360	8.263336	(7,437.00)	(7,669.30)	(1.49)	0.00
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260350088	Open	NEW	10 Oct 2024	0	CNE100000SF6	CNY		100.00	(1,398.9641)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		002219.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589493	Open	NEW	07 Dec 2024	0	CNE1000009R5	CNY		100.00	(1,907.5739)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD															
			15 Jan 2025											0.00	
	Sell	New Trade	17 Jan 2025		3800.HK	HKD	HKD		2.964960	HKD-HONIX	1.145588	(38,949.99)	1.145451	1.20	1.000000
SDB3265670280	Open	NEW	17 Jan 2025	(34,000)	KYG3774X1088	HKD	1.000000	100.00	(30.0000)	ACT/365	1.145451	(38,945.33)	(38,945.33)	(4.67)	0.00
			15 Jan 2025											10.85	
	Sell	Upsize Trade	17 Jan 2025		3800.HK	HKD	HKD		2.964960	HKD-HONIX	1.110000	(18,870.00)	1.108662	1.20	1.000000
SDB3265670280	Open	NEW	17 Jan 2025	(17,000)	KYG3774X1088	HKD	1.000000	100.00	(30.0000)	ACT/365	1.108662	(18,847.25)	(18,847.25)	(2.26)	0.00

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066831553 (Cont.)															
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	15 Jan 2025											0.00	
SDB3261439319		NEW	15 Jan 2025 26 Oct 2034		002340.ZK CNE100000KT4	USD CNY	USD	100.00	4.330000 (606.7400)	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
GENDA INC. CMN															
	Sell	Upsize Trade	15 Jan 2025											0.00	
SDB3264255522	Open	NEW	17 Jan 2025 15 Dec 2034	(100)	9166.T JP3386890002	JPY JPY	JPY	92.00	0.226996 (636.1111)	JPY-BOJ-TONAT ACT/365	2,640.000000 2,639.828400	(264,000.00) (263,982.84)	2,639.828400 (263,982.84)	0.65 (17.16)	1.000000 0.00
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	15 Jan 2025											0.00	
SDB3260427109	Open	NEW	17 Jan 2025 28 Sep 2034	(127)	GMD.AX AU000000GMD9	AUD AUD	AUD	100.00	4.335974 (25.0000)	AUD-OIS-RBA ACT/365	2.763385 2.763109	(350.95) (350.91)	2.763109 (350.91)	1.00 (0.04)	1.000000 0.00
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	15 Jan 2025											2.50	
SDB3260122957	Close	NEW	21 Jan 2025 25 Sep 2034	(1,600)	000791.ZK CNE000000T42	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.097810 0.829588	(9,756.50) (1,327.34)	0.823467 (1,317.55)	2.00 (0.27)	1.000000 0.00
	Sell	Partial Termination	15 Jan 2025											5.84	
SDB3260122957	Close	NEW	21 Jan 2025 25 Sep 2034	(9,100)	000791.ZK CNE000000T42	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.023952 0.819266	(54,817.96) (7,455.32)	0.823467 (7,493.55)	2.00 (1.49)	1.000000 0.00
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	15 Jan 2025											0.00	
SDB3264120682		NEW	15 Jan 2025 14 Dec 2034	0	300763.ZK CNE100003JZ7	USD CNY	USD	100.00	4.330000 (1,949.5744)	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
GMO PAYMENT GATEWAY, INC. CMN															
	Buy	Upsize Trade	15 Jan 2025											0.00	
SDB3262800209	Open	NEW	17 Jan 2025 17 Nov 2034	300	3769.T JP3385890003	JPY JPY	JPY	90.00	0.226996 25.0000	JPY-BOJ-TONAT ACT/365	7,553.333333 7,553.824300	2,266,000.00 2,266,147.29	7,553.824300 2,266,147.29	0.65 (147.29)	1.000000 0.00
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	15 Jan 2025											5.84	
SDB3260123138	Close	NEW	21 Jan 2025 25 Sep 2034	(2,200)	603195.SH CNE100003RL0	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	68.960003 9.378657	(151,712.01) (20,633.05)	9.592090 (21,102.60)	2.00 (4.13)	1.000000 0.00
	Sell	Partial Termination	15 Jan 2025											2.50	
SDB3260123138	Close	NEW	21 Jan 2025 25 Sep 2034	(500)	603195.SH CNE100003RL0	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	68.508997 9.320435	(34,254.50) (4,660.22)	9.592090 (4,796.05)	2.00 (0.93)	1.000000 0.00
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	15 Jan 2025											5.84	
SDB3260123593	Open	NEW	21 Jan 2025 25 Sep 2034	(300)	002074.ZK CNE000001NY7	USD CNY	USD	100.00	4.330000 (1,150.0000)	USD-Federal Funds-H.15 ACT/360	20.933336 2.846963	(6,280.00) (854.09)	2.846963 (854.09)	2.00 (0.17)	1.000000 0.00
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	15 Jan 2025											2.50	
SDB3262441831	Open	NEW	21 Jan 2025 13 Nov 2034	(3,500)	000651.ZK CNE0000001D4	USD CNY	USD	100.00	4.330000 (90.0673)	USD-Federal Funds-H.15 ACT/360	46.186140 6.283480	(161,651.49) (21,992.18)	6.283480 (21,992.18)	2.00 (4.40)	1.000000 0.00

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066831553 (Cont.)															
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.287141	(32,401.00)	6.295116	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(700)	CNE000001D4	CNY	7.347100	100.00	(90.0673)	ACT/360	6.295116	(4,406.58)	(4,406.58)	(0.88)	0.00
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.430001	2,572.00	0.771486	2.00	1.000000
SDB3265531308	Close	NEW	18 Jan 2035	400	CNE000001KR7	CNY	7.347100	100.00	(1,625.0000)	ACT/360	0.875424	350.17	308.59	(0.07)	0.00
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.517498	2,607.00	0.771486	2.00	1.000000
SDB3265531308	Close	NEW	18 Jan 2035	400	CNE000001KR7	CNY	7.347100	100.00	(1,625.0000)	ACT/360	0.887040	354.82	308.59	(0.07)	0.00
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263040688		NEW	24 Nov 2034	0	CNE000001F47	CNY		100.00	(1,747.6161)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.210772	(101,948.01)	5.518456	2.00	1.000000
SDB3260123394	Close	NEW	25 Sep 2034	(2,600)	CNE100003KB6	CNY	7.347100	90.00	50.0000	ACT/360	5.332720	(13,865.07)	(14,347.99)	(2.78)	0.00
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.191249	(188,118.00)	5.518456	2.00	1.000000
SDB3260123394	Close	NEW	25 Sep 2034	(4,800)	CNE100003KB6	CNY	7.347100	90.00	50.0000	ACT/360	5.331847	(25,592.87)	(26,488.59)	(5.12)	0.00
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
	Buy	Full Termination	21 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.242005	142,940.62	4.258413	0.00	1.000000
SDB3265345688	Close	NEW	11 Jan 2035	4,300	CNE100002PX1	CNY	7.347100	100.00	(1,750.0000)	ACT/360	4.524507	19,455.38	18,311.17	0.00	0.00
			15 Jan 2025											0.00	
	Buy	New Trade	21 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.242005	192,803.63	4.524507	0.00	1.000000
SDB3265670299	Open	NEW	18 Jan 2035	5,800	CNE100002PX1	CNY	7.347100	90.00	50.0000	ACT/360	4.524507	26,242.14	26,242.14	0.00	0.00
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.202695	(43,163.50)	4.524507	2.00	1.000000
SDB3265670299	Close	NEW	18 Jan 2035	(1,300)	CNE100002PX1	CNY	7.347100	90.00	50.0000	ACT/360	4.517123	(5,872.26)	(5,881.86)	(1.17)	0.00
			15 Jan 2025											5.84	
	Sell	Full Termination	21 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.113599	(149,011.20)	4.524507	2.00	1.000000
SDB3265670299	Close	NEW	18 Jan 2035	(4,500)	CNE100002PX1	CNY	7.347100	90.00	50.0000	ACT/360	4.503496	(20,265.73)	(20,360.28)	(4.06)	0.00
			15 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.113599	(16,556.80)	4.503496	2.00	1.000000
SDB3265670340	Open	NEW	18 Jan 2035	(500)	CNE100002PX1	CNY	7.347100	100.00	(1,500.0000)	ACT/360	4.503496	(2,251.75)	(2,251.75)	(0.45)	0.00
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 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	CNE000000S86	CNY		100.00	(285.0661)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3264120716		Spread Change	15 Jan 2025		603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002VWV1	CNY		100.00	(1,623.2083)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3264649873		Spread Change	15 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100000SM2	CNY		100.00	(1,362.1945)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3262115444	Sell	Partial Termination	21 Jan 2025		600523.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.847333	(35,542.00)	1.627815	2.00	1.000000
	Close	NEW	09 Nov 2034	(3,000)	CNE0000019K1	CNY	7.347100	90.00	50.0000	ACT/360	1.611254	(4,833.76)	(4,883.44)	(0.97)	0.00
			15 Jan 2025											2.50	
SDB3262115444	Sell	Full Termination	21 Jan 2025		600523.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.798890	(10,619.00)	1.627815	2.00	1.000000
	Close	NEW	09 Nov 2034	(900)	CNE0000019K1	CNY	7.347100	90.00	50.0000	ACT/360	1.605202	(1,444.68)	(1,465.03)	(0.29)	0.00
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3264453047	Buy	Partial Termination	21 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.901657	71,074.03	0.695099	2.00	1.000000
	Close	NEW	21 Dec 2034	14,500	CNE0000017V2	CNY	7.347100	100.00	(2,251.9313)	ACT/360	0.667345	9,676.50	10,078.94	(1.93)	0.00
			15 Jan 2025											(2.50)	
SDB3264453047	Buy	Partial Termination	21 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.906087	45,136.00	0.695099	2.00	1.000000
	Close	NEW	21 Dec 2034	9,200	CNE0000017V2	CNY	7.347100	100.00	(2,251.9313)	ACT/360	0.667725	6,143.07	6,394.91	(1.23)	0.00
			15 Jan 2025											0.00	
SDB3264453047		Spread Change	15 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE0000017V2	CNY		100.00	(2,250.1303)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3262741451		Spread Change	15 Jan 2025		603439.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE1000040B4	CNY		100.00	(1,371.1743)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
			15 Jan 2025											0.21	
SDB3265466290	Sell	Upsize Trade	17 Jan 2025		GULF_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	58.792572	(5,626,449.14)	1.690917	4.00	1.000000
	Open	NEW	12 Jan 2035	(95,700)	TH8319010R14	THB	34.755000	100.00	(825.0000)	ACT/360	1.690917	(161,820.76)	(161,820.76)	(64.76)	0.00
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3265127472	Sell	Upsize Trade	21 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.737427	(76,080.99)	2.957309	2.00	1.000000
	Open	NEW	08 Jan 2035	(3,500)	CNE1000027V9	CNY	7.347100	100.00	(1,393.6619)	ACT/360	2.957309	(10,350.58)	(10,350.58)	(2.07)	0.00
			15 Jan 2025											5.84	
SDB3265127472	Sell	Upsize Trade	21 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.825481	(67,658.99)	2.968296	2.00	1.000000
	Open	NEW	08 Jan 2035	(3,100)	CNE1000027V9	CNY	7.347100	100.00	(1,393.6619)	ACT/360	2.968296	(9,201.72)	(9,201.72)	(1.84)	0.00
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3262867373	Sell	Partial Termination	21 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.634980	(513,177.92)	2.546875	2.00	1.000000
	Close	NEW	24 Nov 2034	(29,100)	CNE1000022F3	CNY	7.347100	90.00	50.0000	ACT/360	2.398382	(69,792.92)	(74,114.06)	(13.97)	0.00

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066831553 (Cont.)															
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.597141	(86,225.99)	2.546875	2.00	1.000000
SDB3262867373	Close	NEW	24 Nov 2034	(4,900)	CNE1000022F3	CNY	7.347100	90.00	50.0000	ACT/360	2.394036	(11,730.78)	(12,479.69)	(2.35)	0.00
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465974		NEW	16 Jan 2035	0	CNE000000V48	CNY		100.00	(150.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			15 Jan 2025											0.00	
	Buy	Full Termination	21 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.276400	51,466.48	0.815953	0.00	1.000000
SDB3265604059	Close	NEW	18 Jan 2035	8,200	CNE000000V48	CNY	7.347100	100.00	(350.0000)	ACT/360	0.854269	7,005.01	6,690.81	0.00	0.00
			15 Jan 2025											0.00	
	Buy	New Trade	21 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.276400	2,510.56	0.854269	0.00	1.000000
SDB3265670296	Open	NEW	18 Jan 2035	400	CNE000000V48	CNY	7.347100	90.00	50.0000	ACT/360	0.854269	341.71	341.71	0.00	0.00
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.055001	(1,211.00)	0.854269	2.00	1.000000
SDB3265670296	Close	NEW	18 Jan 2035	(200)	CNE000000V48	CNY	7.347100	90.00	50.0000	ACT/360	0.823764	(164.75)	(170.85)	(0.03)	0.00
			15 Jan 2025											5.84	
	Sell	Full Termination	21 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.126003	(1,225.20)	0.854269	2.00	1.000000
SDB3265670296	Close	NEW	18 Jan 2035	(200)	CNE000000V48	CNY	7.347100	90.00	50.0000	ACT/360	0.833145	(166.63)	(170.85)	(0.03)	0.00
			15 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.126003	(1,837.80)	0.833145	2.00	1.000000
SDB3265670338	Open	NEW	18 Jan 2035	(300)	CNE000000V48	CNY	7.347100	100.00	(550.0000)	ACT/360	0.833145	(249.94)	(249.94)	(0.05)	0.00
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
	Buy	Full Termination	21 Jan 2025		603069.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.921701	87,992.85	2.276328	0.00	1.000000
SDB3265465956	Close	NEW	16 Jan 2035	5,200	CNE1000029C5	CNY	7.347100	100.00	(1,850.0000)	ACT/360	2.303181	11,976.54	11,836.91	0.00	0.00
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		002008.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.297450	(258,033.99)	3.414041	2.00	1.000000
SDB3260123378	Close	NEW	25 Sep 2034	(10,200)	CNE000001JQ1	CNY	7.347100	90.00	50.0000	ACT/360	3.441639	(35,104.72)	(34,823.22)	(7.02)	0.00
			15 Jan 2025											5.84	
	Sell	Full Termination	21 Jan 2025		002008.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.368915	(677,350.03)	3.414041	2.00	1.000000
SDB3260123378	Close	NEW	25 Sep 2034	(26,700)	CNE000001JQ1	CNY	7.347100	90.00	50.0000	ACT/360	3.450208	(92,120.55)	(91,154.89)	(18.44)	0.00
HANA MICROELECTRONICS PCL NVDR CMN															
			15 Jan 2025											0.21	
	Buy	Partial Termination	17 Jan 2025		HANA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	22.950603	195,080.13	0.710367	4.00	1.000000
SDB3265058825	Close	NEW	05 Jan 2035	8,500	TH0324010R12	THB	34.755000	100.00	(2,125.0000)	ACT/360	0.660632	5,615.37	6,038.12	(2.25)	0.00
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		603931.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.119997	(2,312.00)	3.166865	2.00	1.000000
SDB3261862941	Close	NEW	02 Nov 2034	(100)	CNE1000043S2	CNY	7.347100	90.00	50.0000	ACT/360	3.144352	(314.44)	(316.69)	(0.06)	0.00

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066831553 (Cont.)																
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
			15 Jan 2025											0.00		
SDB3265406634		Spread Change NEW	15 Jan 2025 12 Jan 2035		600571.SH CNE000001CZ7	USD CNY	USD		4.330000 (1,762.6083)	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	
HARMONIC DRIVE SYSTEMS INC. CMN																
			15 Jan 2025											0.00		
SDB3263426674	Buy Close	Partial Termination NEW	17 Jan 2025 01 Dec 2034		6324.T JP3765150002	JPY JPY	JPY	1.000000	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,751.111111 3,751.354933	3,376,000.00 3,376,219.44	3,345.000000 3,010,500.00	0.65 (219.44)	1.000000 0.00
HCL TECHNOLOGIES LIMITED CMN																
			15 Jan 2025											12.50		
SDB3265673564	Buy Open	New Trade NEW	16 Jan 2025 16 Jan 2035		HCLT.NS INE860A01027	USD INR	USD	86.370000	78.16	4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	1,824.397223 21.157896	53,095,432.38 615,758.25	21.157896 615,758.25	4.00 (245.90)	1.000000 0.00
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND																
			15 Jan 2025											5.84		
SDB3265604056	Sell Open	Upsize Trade NEW	21 Jan 2025 18 Jan 2035		002208.ZK (100) CNE10000940	USD CNY	USD	7.347100	100.00	4.330000 (1,625.0000)	USD-Federal Funds-H.15 ACT/360	6.840003 0.930250	(684.00) (93.03)	0.930250 (93.03)	2.00 (0.02)	1.000000 0.00
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			15 Jan 2025											5.84		
SDB3260961903	Sell Close	Partial Termination NEW	21 Jan 2025 13 Oct 2034		603508.SH (200) CNE100002540	USD CNY	USD	7.347100	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	22.429996 3.050511	(4,486.00) (610.10)	3,247,436 (649.49)	2.00 (0.12)	1.000000 0.00
HINDUSTAN AERONAUTICS LIMITED CMN																
			15 Jan 2025											12.50		
SDB3264583769	Buy Open	Upsize Trade NEW	16 Jan 2025 21 Dec 2034		HIAE.NS 7,294 INE066F01020	USD INR	USD	86.370000	78.16	4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	3,837.785438 44.507558	27,992,806.98 324,638.13	44.507558 324,638.13	4.00 (129.64)	1.000000 0.00
HINDUSTAN ZINC LIMITED CMN																
			15 Jan 2025											11.00		
SDB3264858081	Sell Close	Partial Termination NEW	16 Jan 2025 28 Dec 2034		HZNC.NS (90) INE267A01025	USD INR	USD	86.370000	78.16	4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	443.598915 5.128326	(39,923.90) (461.55)	5.185432 (466.69)	4.00 (0.18)	1.000000 0.00
HINO MOTORS LTD CMN																
			15 Jan 2025											0.00		
SDB3260121444	Buy Close	Partial Termination NEW	17 Jan 2025 22 Sep 2034		7205.T 1,500 JP3792600003	JPY JPY	JPY	1.000000	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	505.020000 505.052826	757,530.00 757,579.24	566.000000 849,000.00	0.65 (49.24)	1.000000 0.00
HITACHI CMN																
			15 Jan 2025											0.00		
SDB3264178775	Buy Open	Upsize Trade NEW	17 Jan 2025 14 Dec 2034		6501.T 1,000 JP3788600009	JPY JPY	JPY	1.000000	90.00	0.226996 25.0000	JPY-BOJ-TONAT ACT/365	3,739.400000 3,739.643061	3,739,400.00 3,739,643.06	3,739.643061 3,739,643.06	0.65 (243.06)	1.000000 0.00
HITACHI CONSTRUCTION MACHINE CMN																
			15 Jan 2025											0.00		
SDB3262936493	Buy Close	Partial Termination NEW	17 Jan 2025 22 Nov 2034		6305.T 100 JP3787000003	JPY JPY	JPY	1.000000	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,470.000000 3,470.225550	347,000.00 347,022.55	3,517.000000 351,700.00	0.65 (22.55)	1.000000 0.00

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066831553 (Cont.)															
HITINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3264120684	Sell	Partial Termination	21 Jan 2025		300033.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	278.876111	(501,977.00)	39.261475	2.00	1.000000
	Close	NEW	14 Dec 2034	(1,800)	CNE100000JG3	CNY	7.347100	90.00	50.0000	ACT/360	37.927542	(68,269.58)	(70,670.65)	(13.66)	0.00
			15 Jan 2025											2.50	
SDB3264120684	Sell	Full Termination	21 Jan 2025		300033.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	277.873335	(250,086.00)	39.261475	2.00	1.000000
	Close	NEW	14 Dec 2034	(900)	CNE100000JG3	CNY	7.347100	90.00	50.0000	ACT/360	37.803799	(34,023.42)	(35,335.33)	(6.81)	0.00
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3265201718	Buy	Partial Termination	21 Jan 2025		600398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.628950	115,960.04	1.035304	2.00	1.000000
	Close	NEW	11 Jan 2035	15,200	CNE0000016H3	CNY	7.347100	100.00	(1,825.0000)	ACT/360	1.038657	15,787.59	15,736.62	(3.16)	0.00
			15 Jan 2025											(2.50)	
SDB3265201718	Buy	Full Termination	21 Jan 2025		600398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.583710	232,819.90	1.043350	2.00	1.000000
	Close	NEW	11 Jan 2035	30,700	CNE0000016H3	CNY	7.347100	100.00	(1,825.0000)	ACT/360	1.032153	31,687.10	32,030.85	(6.34)	0.00
HOKKAIDO ELEC PWR CO INC CMN															
			15 Jan 2025											0.00	
SDB3263589442	Buy	Partial Termination	17 Jan 2025		9509.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	761.500001	837,650.00	834.000000	0.65	1.000000
	Close	NEW	06 Dec 2034	1,100	JP3850200001	JPY	1.000000	92.00	(25.0000)	ACT/365	761.549498	837,704.45	917,400.00	(54.45)	0.00
HONG KONG EXCHANGES & CLEAR CMN															
			15 Jan 2025											10.85	
SDB3265345627	Buy	Upsize Trade	17 Jan 2025		0388.HK	HKD	HKD		2.964960	HKD-HONIX	282.200000	56,440.00	282.540051	1.20	1.000000
	Open	NEW	10 Jan 2035	200	HK0388045442	HKD	1.000000	100.00	30.0000	ACT/365	282.540051	56,508.01	56,508.01	(6.77)	0.00
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3260123629		Spread Change	15 Jan 2025		603260.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100002V10	CNY		100.00	(1,763.4172)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HOYA CORP CMN															
			15 Jan 2025											0.00	
SDB3265406650	Sell	Upsize Trade	17 Jan 2025		7741.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	20,295.000000	(4,059,000.00)	20,293.680825	0.65	1.000000
	Open	NEW	11 Jan 2035	(200)	JP3837800006	JPY	1.000000	92.00	(25.0000)	ACT/365	20,293.680825	(4,058,736.17)	(4,058,736.17)	(263.83)	0.00
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN															
			15 Jan 2025											15.00	
SDB3265670290	Sell	New Trade	17 Jan 2025		2880.TW	USD	USD		4.330000	USD-Federal Funds-H.15	27.391059	(2,300,848.96)	0.826605	2.75	1.000000
	Open	NEW	17 Jan 2035	(84,000)	TW0002880002	TWD	33.078000	100.00	(40.0000)	ACT/360	0.826605	(69,434.82)	(69,434.82)	(19.13)	0.00
			15 Jan 2025											30.00	
SDB3265670290	Sell	Upsize Trade	17 Jan 2025		2880.TW	USD	USD		4.330000	USD-Federal Funds-H.15	27.396871	(438,349.94)	0.825538	2.75	1.000000
	Open	NEW	17 Jan 2035	(16,000)	TW0002880002	TWD	33.078000	100.00	(40.0000)	ACT/360	0.825538	(13,208.61)	(13,208.61)	(3.64)	0.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3265531286	Sell	Upsize Trade	21 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.601999	(6,801.00)	1.849891	2.00	1.000000
	Open	NEW	18 Jan 2035	(500)	CNE100002MT6	CNY	7.347100	100.00	(1,750.0000)	ACT/360	1.849891	(924.95)	(924.95)	(0.19)	0.00
			15 Jan 2025											2.50	
SDB3265531286	Sell	Upsize Trade	21 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.435002	(2,687.00)	1.827790	2.00	1.000000
	Open	NEW	18 Jan 2035	(200)	CNE100002MT6	CNY	7.347100	100.00	(1,750.0000)	ACT/360	1.827790	(365.56)	(365.56)	(0.07)	0.00

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066831553 (Cont.)															
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260122977	Sell	Partial Termination	21 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	74.075001	(14,815.00)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(200)	CNE100004KP4	CNY	7.347100	90.00	50.0000	ACT/360	10.074304	(2,014.86)	(2,148.11)	(0.40)	0.00
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3265604099	Sell	Upsize Trade	21 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.105554	(59,969.99)	1.510876	2.00	1.000000
	Open	NEW	18 Jan 2035	(5,400)	CNE000000PV0	CNY	7.347100	100.00	(1,750.0000)	ACT/360	1.510876	(8,158.73)	(8,158.73)	(1.63)	0.00
			15 Jan 2025											5.84	
SDB3265604099	Sell	Upsize Trade	21 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.126128	(89,009.02)	1.513169	2.00	1.000000
	Open	NEW	18 Jan 2035	(8,000)	CNE000000PV0	CNY	7.347100	100.00	(1,750.0000)	ACT/360	1.513169	(12,105.35)	(12,105.35)	(2.42)	0.00
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3265670312	Sell	New Trade	21 Jan 2025		300997.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.939564	(137,443.99)	2.032481	2.00	1.000000
	Open	NEW	18 Jan 2035	(9,200)	CNE100004L77	CNY	7.347100	100.00	(1,725.0000)	ACT/360	2.032481	(18,698.83)	(18,698.83)	(3.74)	0.00
			15 Jan 2025											5.84	
SDB3265670312	Sell	Upsize Trade	21 Jan 2025		300997.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.940221	(201,692.98)	2.031891	2.00	1.000000
	Open	NEW	18 Jan 2035	(13,500)	CNE100004L77	CNY	7.347100	100.00	(1,725.0000)	ACT/360	2.031891	(27,430.53)	(27,430.53)	(5.49)	0.00
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
SDB3262741469	Buy	Partial Termination	21 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.929014	33,789.52	0.570828	2.00	1.000000
	Close	NEW	17 Nov 2034	8,600	CNE000001006	CNY	7.347100	100.00	(1,589.3148)	ACT/360	0.534744	4,598.80	4,909.12	(0.92)	0.00
			15 Jan 2025											0.84	
SDB3262741469	Buy	Partial Termination	21 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.942274	245,997.90	0.570828	2.00	1.000000
	Close	NEW	17 Nov 2034	62,400	CNE000001006	CNY	7.347100	100.00	(1,589.3148)	ACT/360	0.536728	33,491.83	35,619.67	(6.70)	0.00
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3261928006	Buy	Partial Termination	21 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	145.113819	576,537.20	20.449490	2.00	1.000000
	Close	NEW	02 Nov 2034	3,973	CNE100005PT2	CNY	7.347100	100.00	(703.6970)	ACT/360	19.756781	78,493.69	81,245.82	(15.69)	0.00
			15 Jan 2025											(2.50)	
SDB3261928006	Buy	Partial Termination	21 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	145.871239	937,514.45	20.172593	2.00	1.000000
	Close	NEW	02 Nov 2034	6,427	CNE100005PT2	CNY	7.347100	100.00	(703.6970)	ACT/360	19.853268	127,596.95	129,649.25	(25.52)	0.00
			15 Jan 2025											0.00	
SDB3261928006		Spread Change	15 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Nov 2034	0	CNE100005PT2	CNY		100.00	(703.2039)	ACT/360	0.000000	0.00	0.00	0.00	0.00
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260123681	Sell	Upsize Trade	21 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.658460	(4,026,625.10)	6.345616	2.00	1.000000
	Open	NEW	25 Sep 2034	(86,300)	CNE100000B81	CNY	7.347100	100.00	(1,509.6232)	ACT/360	6.345616	(547,626.66)	(547,626.66)	(109.61)	0.00
			15 Jan 2025											2.50	
SDB3260123681	Sell	Upsize Trade	21 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.661917	(2,048,458.16)	6.348208	2.00	1.000000
	Open	NEW	25 Sep 2034	(43,900)	CNE100000B81	CNY	7.347100	100.00	(1,509.6232)	ACT/360	6.348208	(278,686.33)	(278,686.33)	(55.76)	0.00
			15 Jan 2025											0.00	
SDB3260123681		Spread Change	15 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100000B81	CNY		100.00	(1,516.3162)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
IHI CORPORATION CMN															
			15 Jan 2025											0.00	
	Sell	Full Termination	17 Jan 2025		7013.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,327.818182	(27,481,800.00)	8,331.184443	0.65	1.000000
SDB3265345658	Close	NEW	11 Jan 2035	(3,300)	JP3134800006	JPY	1.000000	90.00	25.0000	ACT/365	8,327.276874	(27,480,013.68)	(27,492,908.66)	(1,786.32)	0.00
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.823753	7,929.50	2.616521	2.00	1.000000
SDB3264649850	Close	NEW	02 Jan 2035	400	CNE000001QZ7	CNY	7.347100	100.00	(172.7230)	ACT/360	2.698039	1,079.22	1,046.61	(0.22)	0.00
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.797500	7,919.00	2.616521	2.00	1.000000
SDB3264649850	Close	NEW	02 Jan 2035	400	CNE000001QZ7	CNY	7.347100	100.00	(172.7230)	ACT/360	2.695366	1,078.15	1,046.61	(0.22)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649850		NEW	02 Jan 2035	0	CNE000001QZ7	CNY		100.00	(171.5652)	ACT/360	0.000000	0.00	0.00	0.00	0.00
INFRATIL LIMITED CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	11.835097	18,119.53	12.600000	1.50	1.000000
SDB3260121440	Close	NEW	22 Sep 2034	1,531	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.836872	18,122.25	19,290.60	(2.72)	0.00
INFRONEER HOLDINGS INC. CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		5076.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,148.600000	574,300.00	1,221.000000	0.65	1.000000
SDB3262741463	Close	NEW	16 Nov 2034	500	JP3153850007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,148.674659	574,337.33	610,500.00	(37.33)	0.00
INPEX CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		1605.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,985.550360	(27,599,150.00)	1,975.121169	0.65	1.000000
SDB3263242781	Close	NEW	29 Nov 2034	(13,900)	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,985.421299	(27,597,356.06)	(27,454,184.24)	(1,793.94)	0.00
INSTITUTE FOR Q-SHU PIONEERS O CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		5595.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	964.666666	(289,400.00)	964.603963	0.65	1.000000
SDB3262936528	Open	NEW	22 Nov 2034	(300)	JP3244850008	JPY	1.000000	92.00	(2,317.4603)	ACT/365	964.603963	(289,381.19)	(289,381.19)	(18.81)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3262936528		NEW	22 Nov 2034	0	JP3244850008	JPY		92.00	(2,312.6760)	ACT/365	0.000000	0.00	0.00	0.00	0.00
INTOUCH HOLDINGS PCL SERIES NVDR															
			15 Jan 2025											0.21	
	Buy	Upsize Trade	17 Jan 2025		INTUCH_n,BK	USD	USD		4.330000	USD-Federal Funds-H.15	99.750002	19,950.00	2.871299	4.00	1.000000
SDB3265604675	Open	NEW	17 Jan 2035	200	TH0201010R12	THB	34.755000	90.00	40.0000	ACT/360	2.871299	574.26	574.26	(0.23)	0.00
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.564365	(57,938.62)	13.132889	2.00	1.000000
SDB3264120675	Open	NEW	14 Dec 2034	(600)	CNE1000042V8	CNY	7.347100	100.00	(1,539.2892)	ACT/360	13.132889	(7,879.73)	(7,879.73)	(1.58)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.924997	(19,385.00)	13.186343	2.00	1.000000
SDB3264120675	Open	NEW	14 Dec 2034	(200)	CNE1000042V8	CNY	7.347100	100.00	(1,539.2892)	ACT/360	13.186343	(2,637.27)	(2,637.27)	(0.53)	0.00

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066831553 (Cont.)															
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											0.00	
SDB3264120675		Spread Change NEW	15 Jan 2025 14 Dec 2034		688301.SH CNE1000042V8	USD CNY	USD		4.330000 (1,400.0000)	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
ITO EN, LTD.															
			15 Jan 2025											0.00	
SDB3262681149	Sell Open	Upsize Trade NEW	17 Jan 2025 15 Nov 2034		2593.T JP3143000002	JPY JPY	JPY	92.00	0.226996 (25.0000)	JPY-BOJ-TONAT ACT/365	3,374.000000 3,373.780690	(6,748,000.00) (6,747,561.38)	3,373.780690 (6,747,561.38)	0.65 (438.62)	1.000000 0.00
IWATANI INTERNATIONAL CMN															
			15 Jan 2025											0.00	
SDB3264054732	Buy Close	Partial Termination NEW	17 Jan 2025 13 Dec 2034		8088.T JP3151600008	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,786.000000 1,786.116090	178,600.00 178,611.61	1,799.000000 179,900.00	0.65 (11.61)	1.000000 0.00
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3260122700	Sell Close	Partial Termination NEW	21 Jan 2025 25 Sep 2034		688252.SH CNE100005P07	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	25.472500 3.465454	(30,567.00) (4,158.54)	3.270652 (3,924.78)	2.00 (0.83)	1.000000 0.00
			15 Jan 2025											5.84	
SDB3260122700	Sell Close	Partial Termination NEW	21 Jan 2025 25 Sep 2034		688252.SH CNE100005P07	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	25.526877 3.471691	(76,580.63) (10,415.07)	3.270652 (9,811.96)	2.00 (2.08)	1.000000 0.00
JAPAN AIRPORT TERMINAL CMN															
			15 Jan 2025											0.00	
SDB3260427113	Buy Close	Partial Termination NEW	17 Jan 2025 28 Sep 2034		9706.T JP3699400002	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	4,762.000000 4,762.309530	2,381,000.00 2,381,154.77	5,000.000000 2,500,000.00	0.65 (154.76)	1.000000 0.00
JAPAN EXCHANGE GROUP CMN															
			15 Jan 2025											0.00	
SDB3260588254	Buy Open	Upsize Trade NEW	17 Jan 2025 04 Oct 2034		8697.T JP3183200009	JPY JPY	JPY	90.00	0.226996 25.0000	JPY-BOJ-TONAT ACT/365	1,679.400000 1,679.509161	839,700.00 839,754.58	1,679.509161 839,754.58	0.65 (54.58)	1.000000 0.00
JAPAN TOBACCO INC. CMN															
			15 Jan 2025											0.00	
SDB3260458799	Sell Close	Partial Termination NEW	17 Jan 2025 29 Sep 2034		2914.T JP3726800000	JPY JPY	JPY	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	3,940.715597 3,940.459450	(42,953,800.01) (42,951,008.01)	4,080.000000 (44,472,000.00)	0.65 (2,792.00)	1.000000 0.00
JFE HOLDINGS CMN															
			15 Jan 2025											0.00	
SDB3261928013	Buy Close	Partial Termination NEW	17 Jan 2025 01 Nov 2034		5411.T JP3386030005	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,734.929269 1,735.042039	35,566,050.01 35,568,361.80	1,779.500000 36,479,750.00	0.65 (2,311.79)	1.000000 0.00
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260123295	Sell Close	Partial Termination NEW	21 Jan 2025 25 Sep 2034		603915.SH CNE100003LB4	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	12.657502 1.721438	(5,063.00) (688.58)	1.600503 (640.20)	2.00 (0.14)	1.000000 0.00
			15 Jan 2025											2.50	
SDB3260123295	Sell Close	Partial Termination NEW	21 Jan 2025 25 Sep 2034		603915.SH CNE100003LB4	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	12.647501 1.720653	(2,529.50) (344.13)	1.600503 (320.10)	2.00 (0.07)	1.000000 0.00

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066831553 (Cont.)															
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3265465918	Sell	Partial Termination	21 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.851555	(197,332.00)	5.827256	2.00	1.000000
	Close	NEW	16 Jan 2035	(4,500)	CNE0000014W7	CNY	7.347100	90.00	50.0000	ACT/360	5.963873	(26,837.43)	(26,222.65)	(5.37)	0.00
			15 Jan 2025											2.50	
SDB3265465918	Sell	Full Termination	21 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.831921	(170,944.49)	5.830094	2.00	1.000000
	Close	NEW	16 Jan 2035	(3,900)	CNE0000014W7	CNY	7.347100	90.00	50.0000	ACT/360	5.963196	(23,256.46)	(22,737.37)	(4.65)	0.00
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3265670326	Sell	New Trade	21 Jan 2025		300339.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.832310	(64,782.00)	6.779530	2.00	1.000000
	Open	NEW	18 Jan 2035	(1,300)	CNE100001JT4	CNY	7.347100	100.00	(1,025.0000)	ACT/360	6.779530	(8,813.39)	(8,813.39)	(1.76)	0.00
			15 Jan 2025											5.84	
SDB3265670326	Sell	Upsize Trade	21 Jan 2025		300339.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.446248	(39,557.00)	6.724759	2.00	1.000000
	Open	NEW	18 Jan 2035	(800)	CNE100001JT4	CNY	7.347100	100.00	(1,025.0000)	ACT/360	6.724759	(5,379.81)	(5,379.81)	(1.08)	0.00
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3263530600	Sell	Upsize Trade	21 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.735352	(83,321.00)	1.596558	2.00	1.000000
	Open	NEW	07 Dec 2034	(7,100)	CNE100001914	CNY	7.347100	100.00	(1,964.5475)	ACT/360	1.596558	(11,335.56)	(11,335.56)	(2.27)	0.00
			15 Jan 2025											5.84	
SDB3263530600	Sell	Upsize Trade	21 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.716063	(154,652.03)	1.593401	2.00	1.000000
	Open	NEW	07 Dec 2034	(13,200)	CNE100001914	CNY	7.347100	100.00	(1,964.5475)	ACT/360	1.593401	(21,032.89)	(21,032.89)	(4.21)	0.00
			15 Jan 2025											0.00	
SDB3263530600		Spread Change	15 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100001914	CNY		100.00	(1,963.1203)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3263116866		Spread Change	15 Jan 2025		002176.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	27 Nov 2034	0	CNE1000007F4	CNY		100.00	(2,002.1423)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3261230623		Spread Change	15 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0	CNE000000XG5	CNY		100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3260123314	Buy	Upsize Trade	21 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.772498	4,309.00	1.466641	2.00	1.000000
	Open	NEW	25 Sep 2034	400	CNE000001816	CNY	7.347100	90.00	50.0000	ACT/360	1.466641	586.66	586.66	(0.12)	0.00
			15 Jan 2025											(2.50)	
SDB3260123314	Buy	Upsize Trade	21 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.777500	2,155.50	1.466832	2.00	1.000000
	Open	NEW	25 Sep 2034	200	CNE000001816	CNY	7.347100	90.00	50.0000	ACT/360	1.466832	293.37	293.37	(0.06)	0.00
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3265670270	Sell	New Trade	21 Jan 2025		300762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.469668	(195,373.98)	2.919905	2.00	1.000000
	Open	NEW	18 Jan 2035	(9,100)	CNE100003JY0	CNY	7.347100	100.00	(1,425.0000)	ACT/360	2.919905	(26,571.14)	(26,571.14)	(5.32)	0.00

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066831553 (Cont.)															
JUSHRI TECHNOLOGIES, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.355669	(32,033.50)	2.905372	2.00	1.000000
SDB3265670270	Open	NEW	18 Jan 2035	(1,500)	CNE100003JY0	CNY		7.347100	100.00	(1,425.0000)	2.905372	(4,358.06)	(4,358.06)	(0.87)	0.00
KAJIMA CMN															
	Buy	Partial Termination	15 Jan 2025		1812.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,598.449276	17,929,300.00	2,881.000000	0.65	1.000000
SDB3261724255	Close	NEW	27 Oct 2034	6,900	JP3210200006	JPY		1.000000	92.00	(25.0000)	2,598.618175	17,930,465.41	19,878,900.00	(1,165.40)	0.00
KAKAKU.COM, INC. CMN															
	Buy	Upsize Trade	15 Jan 2025		2371.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,293.222223	2,063,900.00	2,293.371282	0.65	1.000000
SDB3260121487	Open	NEW	22 Sep 2034	900	JP3206000006	JPY		1.000000	90.00	25.0000	2,293.371282	2,064,034.15	2,064,034.15	(134.15)	0.00
KAMIGUMI CMN															
	Buy	New Trade	15 Jan 2025		9364.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,376.588236	5,740,200.00	3,376.807714	0.65	1.000000
SDB3265670261	Open	NEW	17 Jan 2035	1,700	JP3219000001	JPY		1.000000	90.00	25.0000	3,376.807714	5,740,573.11	5,740,573.11	(373.11)	0.00
KANSAI ELECTRIC POWER COMPANY CMN															
	Buy	Full Termination	15 Jan 2025		9503.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,672.809523	3,512,900.00	1,740.012599	0.65	1.000000
SDB3264921669	Close	NEW	09 Jan 2035	2,100	JP3228600007	JPY		1.000000	92.00	(25.0000)	1,672.918256	3,513,128.34	3,654,026.46	(228.34)	0.00
KASIKORNBANK PCL NVDR CMN															
	Sell	Upsize Trade	15 Jan 2025		KBANK_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	162.370315	(15,214,098.52)	4.669888	4.00	1.000000
SDB3265276894	Open	NEW	10 Jan 2035	(93,700)	TH0016010R14	THB		34.755000	100.00	(50.0000)	4.669888	(437,568.51)	(437,568.51)	(175.10)	0.00
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
	Sell	Partial Termination	15 Jan 2025		7012.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,910.200000	(3,455,100.00)	7,047.258042	0.65	1.000000
SDB3265345608	Close	NEW	11 Jan 2035	(500)	JP3224200000	JPY		1.000000	90.00	25.0000	6,909.750837	(3,454,875.42)	(3,523,629.02)	(224.58)	0.00
KAWASAKI KISEN KAISHA, LTD. CMN															
	Buy	Upsize Trade	15 Jan 2025		9107.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,062.887755	10,108,150.00	2,063.021843	0.65	1.000000
SDB3265604050	Open	NEW	17 Jan 2035	4,900	JP3223800008	JPY		1.000000	90.00	25.0000	2,063.021843	10,108,807.03	10,108,807.03	(657.03)	0.00
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
	Buy	Upsize Trade	15 Jan 2025		KCE_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	22.250376	569,609.63	0.640476	4.00	1.000000
SDB3265531685	Open	NEW	17 Jan 2035	25,600	TH0122010R10	THB		34.755000	90.00	40.0000	0.640476	16,396.19	16,396.19	(6.56)	0.00
KDDI CORPORATION CMN															
	Sell	Partial Termination	15 Jan 2025		9433.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,842.363637	(5,326,600.00)	5,042.000000	0.65	1.000000
SDB3262936513	Close	NEW	22 Nov 2034	(1,100)	JP3496400007	JPY		1.000000	90.00	25.0000	4,842.048883	(5,326,253.77)	(5,546,200.00)	(346.23)	0.00

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066831553 (Cont.)															
KIKKOMAN CORP. CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		2801.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,633.100000	(2,449,650.00)	1,762.500000	0.65	1.000000
SDB3262441830	Close	NEW	10 Nov 2034	(1,500)	JP3240400006	JPY	1.000000	90.00	25.0000	ACT/365	1,632.993848	(2,449,490.77)	(2,643,750.00)	(159.23)	0.00
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.168777	(134,321.53)	1.858604	2.00	1.000000
SDB3260264474	Close	NEW	10 Oct 2034	(10,200)	CNE100000XB5	CNY	7.347100	90.00	50.0000	ACT/360	1.791571	(18,274.02)	(18,957.76)	(3.66)	0.00
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.122777	(599,710.91)	1.858604	2.00	1.000000
SDB3260264474	Close	NEW	10 Oct 2034	(45,700)	CNE100000XB5	CNY	7.347100	90.00	50.0000	ACT/360	1.784716	(81,561.52)	(84,938.20)	(16.33)	0.00
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	New Trade	21 Jan 2025		688037.SH	USD	USD		4.330000	USD-Federal Funds-H.15	80.584996	(16,117.00)	10.963337	2.00	1.000000
SDB3265670317	Open	NEW	18 Jan 2035	(200)	CNE100005X23	CNY	7.347100	100.00	(1,675.0000)	ACT/360	10.963337	(2,192.67)	(2,192.67)	(0.44)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688037.SH	USD	USD		4.330000	USD-Federal Funds-H.15	79.932411	(159,864.82)	10.870920	2.00	1.000000
SDB3265670317	Open	NEW	18 Jan 2035	(2,000)	CNE100005X23	CNY	7.347100	100.00	(1,675.0000)	ACT/360	10.870920	(21,741.84)	(21,741.84)	(4.35)	0.00
KINTETSU CORP CMN															
			15 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		9041.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,198.500000	1,919,100.00	3,310.000000	0.65	1.000000
SDB3264255554	Close	NEW	15 Dec 2034	600	JP3260800002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,198.707902	1,919,224.74	1,986,000.00	(124.74)	0.00
KIRIN HOLDINGS COMPANY, LTD CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		2503.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,947.807167	(114,141,499.99)	1,947.680560	0.65	1.000000
SDB3260121458	Open	NEW	22 Sep 2034	(58,600)	JP3258000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,947.680560	(114,134,080.82)	(114,134,080.82)	(7,419.20)	0.00
KOBE STEEL CMN															
			15 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		5406.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,562.037816	18,588,250.01	1,579.000000	0.65	1.000000
SDB3264328879	Close	NEW	20 Dec 2034	11,900	JP3289800009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,562.139348	18,589,458.24	18,790,100.00	(1,208.24)	0.00
KOTOBUKI SPIRITS CO., LTD. CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		2222.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,123.083333	(1,273,850.00)	2,179.000000	0.65	1.000000
SDB3260427124	Close	NEW	28 Sep 2034	(600)	JP3299600001	JPY	1.000000	90.00	25.0000	ACT/365	2,122.945333	(1,273,767.20)	(1,307,400.00)	(82.80)	0.00
KYORITSU MAINTENANCE CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		9616.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,816.000000	(563,200.00)	2,815.816960	0.65	1.000000
SDB3260121407	Open	NEW	22 Sep 2034	(200)	JP3253900009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,815.816960	(563,163.39)	(563,163.39)	(36.61)	0.00
KYUDENKO CORPORATION CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		1959.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,247.750000	(2,099,100.00)	5,247.408896	0.65	1.000000
SDB3265465925	Open	NEW	12 Jan 2035	(400)	JP3247050002	JPY	1.000000	92.00	(25.0000)	ACT/365	5,247.408896	(2,098,963.56)	(2,098,963.56)	(136.44)	0.00

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066831553 (Cont.)															
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3262055936	Sell	Partial Termination	21 Jan 2025		300433.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.342161	(90,066.00)	2.990700	2.00	1.000000
	Close	NEW	06 Nov 2034	(3,700)	CNE100001YW7	CNY	7.347100	90.00	50.0000	ACT/360	3.310568	(12,249.10)	(11,065.59)	(2.45)	0.00
			15 Jan 2025											2.50	
SDB3262055936	Sell	Full Termination	21 Jan 2025		300433.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.913992	(272,619.51)	2.990700	2.00	1.000000
	Close	NEW	06 Nov 2034	(11,400)	CNE100001YW7	CNY	7.347100	90.00	50.0000	ACT/360	3.253424	(37,089.03)	(34,093.98)	(7.42)	0.00
LIFEDRINK COMPANY CMN															
			15 Jan 2025											0.00	
SDB3260121387	Sell	Upsize Trade	17 Jan 2025		2585.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,319.538462	(3,015,400.00)	2,319.387692	0.65	1.000000
	Open	NEW	22 Sep 2034	(1,300)	JP3966680005	JPY	1.000000	92.00	(25.0000)	ACT/365	2,319.387692	(3,015,204.00)	(3,015,204.00)	(196.00)	0.00
LION CORPORATION CMN															
			15 Jan 2025											0.00	
SDB3265604039		Div Pay Ratio Change	15 Jan 2025		4912.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Jan 2035	0	JP3965400009	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3262115544		Spread Change	15 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	09 Nov 2034	0	CNE000001R68	CNY		100.00	(1,748.2770)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3260489733	Buy	Upsize Trade	21 Jan 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.863121	57,380.99	4.882649	2.00	1.000000
	Open	NEW	11 Oct 2034	1,600	CNE0000002Y8	CNY	7.347100	90.00	50.0000	ACT/360	4.882649	7,812.24	7,812.24	(1.56)	0.00
			15 Jan 2025											(2.50)	
SDB3260489733	Buy	Upsize Trade	21 Jan 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.673123	28,538.50	4.855159	2.00	1.000000
	Open	NEW	11 Oct 2034	800	CNE0000002Y8	CNY	7.347100	90.00	50.0000	ACT/360	4.855159	3,884.13	3,884.13	(0.78)	0.00
LIXIL CMN															
			15 Jan 2025											0.00	
SDB3265604055		Div Pay Ratio Change	15 Jan 2025		5938.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Jan 2035	0	JP3626800001	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			15 Jan 2025											0.00	
SDB3265604055	Buy	Full Termination	17 Jan 2025		5938.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,702.666667	1,021,600.00	1,705.889110	0.65	1.000000
	Close	AMEND	17 Jan 2035	600	JP3626800001	JPY	1.000000	92.00	(25.0000)	ACT/365	1,702.777340	1,021,666.40	1,023,533.47	(66.40)	0.00
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3262540419	Buy	Partial Termination	21 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.110097	55,907.36	2.168599	0.00	1.000000
	Close	NEW	16 Nov 2034	3,700	CNE1000035N9	CNY	7.347100	100.00	(1,793.0583)	ACT/360	2.056607	7,609.45	8,023.82	0.00	0.00
			15 Jan 2025											0.00	
SDB3262540419		Spread Change	15 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE1000035N9	CNY		100.00	(1,792.4579)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3261654688	Sell	Upsize Trade	21 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.440001	(1,720.00)	0.467845	2.00	1.000000
	Open	NEW	27 Oct 2034	(500)	CNE000001HQ5	CNY	7.347100	100.00	(1,890.3917)	ACT/360	0.467845	(233.92)	(233.92)	(0.05)	0.00

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066831553 (Cont.)															
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											2.50	
SDB3261654688	Sell	Upside Trade	21 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.444996	(1,033.50)	0.468681	2.00	1.000000
	Open	NEW	27 Oct 2034	(300)	CNE000001HQ5	CNY	7.347100	100.00	(1,890.3917)	ACT/360	0.468681	(140.60)	(140.60)	(0.03)	0.00
			15 Jan 2025											0.00	
SDB3261654688		Spread Change	15 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	27 Oct 2034	0	CNE000001HQ5	CNY		100.00	(1,889.3518)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3265201674	Buy	Partial Termination	17 Jan 2025		TLC.AX	AUD	AUD		4.336231	AUD-OIS-RBA	4.849703	572.26	5.036220	1.00	1.000000
	Close	NEW	10 Jan 2035	118	AU0000219529	AUD	1.000000	100.00	(25.0000)	ACT/365	4.850188	572.32	594.27	(0.06)	0.00
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3263242831	Buy	Partial Termination	21 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.511085	488,692.64	2.609693	0.00	1.000000
	Close	NEW	30 Nov 2034	26,400	CNE100004116	CNY	7.347100	100.00	(2,105.9185)	ACT/360	2.519509	66,515.04	68,895.90	0.00	0.00
			15 Jan 2025											5.84	
SDB3263242831	Sell	Upside Trade	21 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.480993	(186,658.03)	2.513441	2.00	1.000000
	Open	NEW	30 Nov 2034	(10,100)	CNE100004116	CNY	7.347100	100.00	(2,105.9185)	ACT/360	2.513441	(25,385.75)	(25,385.75)	(5.08)	0.00
			15 Jan 2025											2.50	
SDB3263242831	Sell	Upside Trade	21 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.349535	(78,903.00)	2.496397	2.00	1.000000
	Open	NEW	30 Nov 2034	(4,300)	CNE100004116	CNY	7.347100	100.00	(2,105.9185)	ACT/360	2.496397	(10,734.51)	(10,734.51)	(2.15)	0.00
M&A RESEARCH INSTITUTE HOLDING CMN															
			15 Jan 2025											0.00	
SDB3262178991	Buy	Upside Trade	17 Jan 2025		9552.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,943.272727	2,137,600.00	1,943.399040	0.65	1.000000
	Open	NEW	08 Nov 2034	1,100	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	1,943.399040	2,137,738.94	2,137,738.94	(138.94)	0.00
MARUBENI CORPORATION CMN															
			15 Jan 2025											0.00	
SDB3264753543	Buy	Partial Termination	17 Jan 2025		8002.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,263.000000	226,300.00	2,392.500000	0.65	1.000000
	Close	NEW	27 Dec 2034	100	JP3877600001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,263.147095	226,314.71	239,250.00	(14.71)	0.00
MATSUKIYOCOCOKARA CMN															
			15 Jan 2025											0.00	
SDB3262055918	Buy	Partial Termination	17 Jan 2025		3088.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,203.728125	35,259,650.00	2,305.000000	0.65	1.000000
	Close	NEW	06 Nov 2034	16,000	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,203.871367	35,261,941.87	36,880,000.00	(2,291.88)	0.00
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3264921678	Sell	Partial Termination	21 Jan 2025		002990.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.060831	(55,345.99)	3.164133	2.00	1.000000
	Close	NEW	05 Jan 2035	(2,400)	CNE100003XX3	CNY	7.347100	90.00	50.0000	ACT/360	3.137354	(7,529.65)	(7,593.92)	(1.51)	0.00
			15 Jan 2025											5.84	
SDB3264921678	Sell	Partial Termination	21 Jan 2025		002990.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.061542	(59,960.01)	3.087756	2.00	1.000000
	Close	NEW	05 Jan 2035	(2,600)	CNE100003XX3	CNY	7.347100	90.00	50.0000	ACT/360	3.136402	(8,154.65)	(8,028.17)	(1.63)	0.00
MEIDENSHA CORP. CMN															
			15 Jan 2025											0.00	
SDB3262800249	Buy	Upside Trade	17 Jan 2025		6508.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,991.666667	1,197,500.00	3,991.926125	0.65	1.000000
	Open	NEW	17 Nov 2034	300	JP3919800007	JPY	1.000000	90.00	25.0000	ACT/365	3,991.926125	1,197,577.84	1,197,577.84	(77.84)	0.00

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066831553 (Cont.)															
MEITEC CORP. CMN															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		9744.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,881.222223	2,593,100.00	2,881.409502	0.65	1.000000
SDB3260121428	Open	NEW	22 Sep 2034	900	JP3919200000	JPY	1.000000	90.00	25.0000	ACT/365	2,881.409502	2,593,268.55	2,593,268.55	(168.55)	0.00
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.420000	(1,642.00)	2.23143	2.00	1.000000
SDB3265465986	Open	NEW	16 Jan 2035	(100)	CNE100001YV9	CNY	7.347100	100.00	(1,725.0000)	ACT/360	2.23143	(223.31)	(223.31)	(0.04)	0.00
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		MIN.AX	AUD	AUD		4.336231	AUD-OIS-RBA	36.350221	7,415.45	34.250000	1.00	1.000000
SDB3262055937	Close	NEW	03 Nov 2034	204	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	36.353856	7,416.19	6,987.00	(0.74)	0.00
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
			15 Jan 2025											0.21	
	Buy	Partial Termination	17 Jan 2025		MINT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.690295	611,209.61	0.766171	4.00	1.000000
SDB3262992335	Close	NEW	22 Nov 2034	25,800	TH0128010R17	THB	34.755000	100.00	(50.0000)	ACT/360	0.681924	17,593.64	19,767.21	(7.03)	0.00
MISUMI GROUP INC. CMN															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		9962.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,310.000000	231,000.00	2,310.150150	0.65	1.000000
SDB3260121413	Open	NEW	22 Sep 2034	100	JP3885400006	JPY	1.000000	90.00	25.0000	ACT/365	2,310.150150	231,015.02	231,015.02	(15.02)	0.00
MITSUBISHI CORP. CMN															
			15 Jan 2025											0.00	
	Sell	New Trade	17 Jan 2025		8058.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,500.848101	(39,513,400.00)	2,500.685546	0.65	1.000000
SDB3265670275	Open	NEW	17 Jan 2035	(15,800)	JP3898400001	JPY	1.000000	100.00	(25.0000)	ACT/365	2,500.685546	(39,510,831.63)	(39,510,831.63)	(2,568.37)	0.00
MITSUBISHI HC CAPITAL CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		8593.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,009.889611	(7,776,150.00)	1,042.000000	0.65	1.000000
SDB3262867379	Close	NEW	22 Nov 2034	(7,700)	JP3499800005	JPY	1.000000	90.00	25.0000	ACT/365	1,009.823968	(7,775,644.55)	(8,023,400.00)	(505.45)	0.00
MITSUBISHI HEAVY IND CMN															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		7011.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,075.500001	1,660,400.00	2,075.634908	0.65	1.000000
SDB3264753544	Open	NEW	27 Dec 2034	800	JP3900000005	JPY	1.000000	90.00	25.0000	ACT/365	2,075.634908	1,660,507.93	1,660,507.93	(107.93)	0.00
MITSUBISHI MOTORS CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		7211.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	477.750000	2,675,400.00	532.600000	0.65	1.000000
SDB3260962543	Close	NEW	12 Oct 2034	5,600	JP3899800001	JPY	1.000000	92.00	(25.0000)	ACT/365	477.781054	2,675,573.90	2,982,560.00	(173.90)	0.00
MITSUBISHI UFJ FINANCIAL GROUP CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		8306.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,885.760127	148,975,050.03	1,914.753153	0.65	1.000000
SDB3265345616	Close	NEW	11 Jan 2035	79,000	JP3902900004	JPY	1.000000	92.00	(25.0000)	ACT/365	1,885.882701	148,984,733.38	151,265,499.05	(9,683.38)	0.00

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066831553 (Cont.)															
MS&AD INSURANCE GROUP HOLDINGS CMN															
			15 Jan 2025											0.00	
SDB3265406651	Sell	Partial Termination	17 Jan 2025		8725.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,195.694444	(11,504,500.00)	3,267.359423	0.65	1.000000
	Close	NEW	11 Jan 2035	(3,600)	JP3890310000	JPY	1.000000	90.00	25.0000	ACT/365	3,195.486724	(11,503,752.21)	(11,762,493.92)	(747.79)	0.00
MTR CORP LTD CMN															
			15 Jan 2025											10.85	
SDB3265345628	Buy	Upsize Trade	17 Jan 2025		0066.HK	HKD	HKD		2.964960	HKD-HONIX	24.077174	553,775.00	24.106187	1.20	1.000000
	Open	NEW	10 Jan 2035	23,000	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	24.106187	554,442.30	554,442.30	(66.45)	0.00
			15 Jan 2025											0.00	
SDB3265345628	Buy	Upsize Trade	17 Jan 2025		0066.HK	HKD	HKD		2.964960	HKD-HONIX	24.010715	84,037.50	24.013596	1.20	1.000000
	Open	NEW	10 Jan 2035	3,500	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	24.013596	84,047.59	84,047.59	(10.08)	0.00
MURATA MFG. CO., LTD. CMN															
			15 Jan 2025											0.00	
SDB3265201666	Buy	Full Termination	17 Jan 2025		6981.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,487.382353	12,685,650.00	2,537.181886	0.65	1.000000
	Close	NEW	11 Jan 2035	5,100	JP3914400001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,487.544033	12,686,474.57	12,939,627.62	(824.57)	0.00
NABTESCO CMN															
			15 Jan 2025											0.00	
SDB3264390158	Buy	Partial Termination	17 Jan 2025		6268.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,661.666667	1,597,000.00	2,808,000000	0.65	1.000000
	Close	NEW	20 Dec 2034	600	JP3651210001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,661.839675	1,597,103.80	1,684,800.00	(103.81)	0.00
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3263186006	Sell	Upsize Trade	21 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.500262	(54,151.49)	1.292481	2.00	1.000000
	Open	NEW	30 Nov 2034	(5,700)	CNE000000PR8	CNY	7.347100	100.00	(1,981.1690)	ACT/360	1.292481	(7,367.14)	(7,367.14)	(1.47)	0.00
			15 Jan 2025											5.84	
SDB3263186006	Sell	Upsize Trade	21 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.424844	(118,753.03)	1.281792	2.00	1.000000
	Open	NEW	30 Nov 2034	(12,600)	CNE000000PR8	CNY	7.347100	100.00	(1,981.1690)	ACT/360	1.281792	(16,150.58)	(16,150.58)	(3.23)	0.00
			15 Jan 2025											0.00	
SDB3263186006		Spread Change	15 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	30 Nov 2034	0	CNE000000PR8	CNY		100.00	(1,979.8545)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NAMURA SHIPBUILDING CO., LTD. CMN															
			15 Jan 2025											0.00	
SDB3264390143	Buy	Partial Termination	17 Jan 2025		7014.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,832.250000	732,900.00	1,747,000000	0.65	1.000000
	Close	NEW	20 Dec 2034	400	JP3651400008	JPY	1.000000	92.00	(191.9565)	ACT/365	1,832.369096	732,947.64	698,800.00	(47.64)	0.00
			15 Jan 2025											0.00	
SDB3264390143		Spread Change	15 Jan 2025		7014.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Dec 2034	0	JP3651400008	JPY		92.00	(192.0258)	ACT/365	0.000000	0.00	0.00	0.00	0.00
NAN YA PLASTICS CORP CMN															
			15 Jan 2025											30.00	
SDB3265670297	Sell	New Trade	17 Jan 2025		1303.TW	USD	USD		4.330000	USD-Federal Funds-H.15	30.961253	(2,198,248.96)	0.932942	2.75	1.000000
	Open	NEW	17 Jan 2035	(71,000)	TW0001303006	TWD	33.078000	100.00	(40.0000)	ACT/360	0.932942	(66,238.88)	(66,238.88)	(18.28)	0.00
NANYA TECHNOLOGY CORPORATION ORD CMN															
			15 Jan 2025											0.00	
SDB3262115580		Spread Change	15 Jan 2025		2408.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	08 Nov 2034	0	TW0002408002	TWD		100.00	(454.3969)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3260128341	Sell	Upsize Trade	21 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.113419	(30,084.52)	2.600321	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,574)	CNE1000040F5	CNY	7.347100	100.00	(1,977.3467)	ACT/360	2.600321	(4,092.91)	(4,092.91)	(0.82)	0.00
			15 Jan 2025											5.84	
SDB3260128341	Sell	Upsize Trade	21 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.108979	(117,061.61)	2.598848	2.00	1.000000
	Open	NEW	25 Sep 2034	(6,126)	CNE1000040F5	CNY	7.347100	100.00	(1,977.3467)	ACT/360	2.598848	(15,920.54)	(15,920.54)	(3.19)	0.00
			15 Jan 2025											0.00	
SDB3260128341		Spread Change	15 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE1000040F5	CNY		100.00	(1,943.0721)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3265670281	Sell	New Trade	21 Jan 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.407918	(28,089.50)	3.184574	2.00	1.000000
	Open	NEW	18 Jan 2035	(1,200)	CNE100000NT8	CNY	7.347100	100.00	(1,675.0000)	ACT/360	3.184574	(3,821.49)	(3,821.49)	(0.76)	0.00
			15 Jan 2025											5.84	
SDB3265670281	Sell	Upsize Trade	21 Jan 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.448949	(44,553.00)	3.189090	2.00	1.000000
	Open	NEW	18 Jan 2035	(1,900)	CNE100000NT8	CNY	7.347100	100.00	(1,675.0000)	ACT/360	3.189090	(6,059.27)	(6,059.27)	(1.21)	0.00
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3263530574	Sell	Upsize Trade	21 Jan 2025		002405.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.839997	(884.00)	1.202252	2.00	1.000000
	Open	NEW	07 Dec 2034	(100)	CNE100000P69	CNY	7.347100	100.00	(2,145.3960)	ACT/360	1.202252	(120.23)	(120.23)	(0.02)	0.00
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3261588078	Buy	Upsize Trade	17 Jan 2025		NWL.AX	AUD	AUD		4.335974	AUD-OIS-RBA	26.677173	30,251.91	26.679841	1.00	1.000000
	Open	NEW	25 Oct 2034	1,134	AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365	26.679841	30,254.94	30,254.94	(3.03)	0.00
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3265201680	Sell	Partial Termination	17 Jan 2025		NHC.AX	AUD	AUD		4.336231	AUD-OIS-RBA	4.932217	(97,110.42)	4.998346	1.00	1.000000
	Close	NEW	10 Jan 2035	(19,689)	AU000000NHC7	AUD	1.000000	100.00	25.0000	ACT/365	4.931724	(97,100.71)	(98,412.44)	(9.71)	0.00
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
			15 Jan 2025											10.85	
SDB3263707301	Buy	Partial Termination	17 Jan 2025		9901.HK	HKD	HKD		2.964960	HKD-HONIX	46.195000	46,195.00	48.950000	1.20	1.000000
	Close	NEW	07 Dec 2034	1,000	KYG6470A1168	HKD	1.000000	100.00	(30.0000)	ACT/365	46.250665	46,250.67	48,950.00	(5.54)	0.00
			15 Jan 2025											0.00	
SDB3263707301	Buy	Full Termination	17 Jan 2025		9901.HK	HKD	HKD		2.964960	HKD-HONIX	46.107353	783,825.00	48.537889	1.20	1.000000
	Close	NEW	07 Dec 2034	17,000	KYG6470A1168	HKD	1.000000	100.00	(30.0000)	ACT/365	46.112886	783,919.06	825,144.12	(94.06)	0.00
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3262115534	Sell	Partial Termination	21 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.111540	(14,445.00)	1.559534	2.00	1.000000
	Close	NEW	09 Nov 2034	(1,300)	CNE100002CM2	CNY	7.347100	90.00	50.0000	ACT/360	1.511185	(1,964.54)	(2,027.39)	(0.39)	0.00
			15 Jan 2025											2.50	
SDB3262115534	Sell	Partial Termination	21 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.095000	(9,985.50)	1.559534	2.00	1.000000
	Close	NEW	09 Nov 2034	(900)	CNE100002CM2	CNY	7.347100	90.00	50.0000	ACT/360	1.509440	(1,358.50)	(1,403.58)	(0.27)	0.00

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066831553 (Cont.)															
NEXTAGE CO. LTD. CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		3186.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,439.153846	(3,741,800.00)	1,439.060301	0.65	1.000000
SDB3265345643	Open	NEW	11 Jan 2035	(2,600)	JP3758210003	JPY	1.000000	92.00	(89.1304)	ACT/365	1,439.060301	(3,741,556.78)	(3,741,556.78)	(243.22)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 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	(84.0277)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
NIDEC CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		6594.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,867.378378	21,218,600.00	2,927.607214	0.65	1.000000
SDB3265345624	Close	NEW	11 Jan 2035	7,400	JP3734800000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,867.564758	21,219,979.21	21,664,293.38	(1,379.21)	0.00
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.463146	(22,024.20)	4.279032	2.00	1.000000
SDB3260123594	Open	NEW	25 Sep 2034	(700)	CNE100003MS6	CNY	7.347100	100.00	(1,575.1518)	ACT/360	4.279032	(2,995.32)	(2,995.32)	(0.60)	0.00
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,538.5221)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
	Buy	Full Termination	21 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	105.899997	63,540.00	13.594792	0.00	1.000000
SDB3265604105	Close	NEW	18 Jan 2035	600	CNE100004G17	CNY	7.347100	100.00	(2,100.0000)	ACT/360	14.413850	8,648.31	8,156.88	0.00	0.00
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	42.451518	(140,090.01)	5.245333	2.00	1.000000
SDB3260122703	Close	NEW	25 Sep 2034	(3,300)	CNE1000032Q9	CNY	7.347100	90.00	50.0000	ACT/360	5.773466	(19,052.44)	(17,309.60)	(3.81)	0.00
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		002896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	42.321001	(42,321.00)	5.245333	2.00	1.000000
SDB3260122703	Close	NEW	25 Sep 2034	(1,000)	CNE1000032Q9	CNY	7.347100	90.00	50.0000	ACT/360	5.757640	(5,757.64)	(5,245.33)	(1.15)	0.00
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.788057	508,678.13	2.299698	2.00	1.000000
SDB3264857840	Close	NEW	02 Jan 2035	30,300	CNE100003LF5	CNY	7.347100	100.00	(441.0531)	ACT/360	2.285640	69,254.89	69,680.85	(13.85)	0.00
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.898969	155,470.51	2.299698	2.00	1.000000
SDB3264857840	Close	NEW	02 Jan 2035	9,200	CNE100003LF5	CNY	7.347100	100.00	(441.0531)	ACT/360	2.299972	21,159.74	21,157.22	(4.23)	0.00
NIPPON ELEC GLASS CO LTD															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		5214.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,380.250000	4,056,300.00	3,371.000000	0.65	1.000000
SDB3260121508	Close	NEW	22 Sep 2034	1,200	JP3733400000	JPY	1.000000	92.05	(25.0000)	ACT/365	3,380.469716	4,056,563.66	4,045,200.00	(263.66)	0.00

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066831553 (Cont.)															
NIPPON PAINT CO., LTD. CMN															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		4612.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	971.578571	1,360,210.00	971.641724	0.65	1.000000
SDB3264255559	Open	NEW	15 Dec 2034	1,400	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	971.641724	1,360,298.41	1,360,298.41	(88.41)	0.00
NIPPON SANJO HOLDINGS CORP CMN															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		4091.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,203.800000	2,101,900.00	4,204.073247	0.65	1.000000
SDB3260427143	Open	NEW	28 Sep 2034	500	JP3711600001	JPY	1.000000	90.00	25.0000	ACT/365	4,204.073247	2,102,036.62	2,102,036.62	(136.62)	0.00
NIPPON TELEGRAPH & TELE CMN															
			15 Jan 2025											0.00	
	Sell	Full Termination	17 Jan 2025		9432.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	153.793066	(4,213,930.01)	154.073883	0.65	1.000000
SDB3265604028	Close	NEW	17 Jan 2035	(27,400)	JP3735400008	JPY	1.000000	90.00	25.0000	ACT/365	153.783069	(4,213,656.09)	(4,221,624.39)	(273.91)	0.00
NITORI CO LTD CMN															
			15 Jan 2025											0.00	
	Sell	Upside Trade	17 Jan 2025		9843.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	18,125.000000	(10,875,000.00)	18,123.821875	0.65	1.000000
SDB3265465923	Open	NEW	12 Jan 2035	(600)	JP3756100008	JPY	1.000000	92.00	(25.0000)	ACT/365	18,123.821875	(10,874,293.13)	(10,874,293.13)	(706.88)	0.00
NITTO DENKO CMN															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		6988.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,633.607143	3,687,050.00	2,633.778327	0.65	1.000000
SDB3265201704	Open	NEW	11 Jan 2035	1,400	JP3684000007	JPY	1.000000	90.00	25.0000	ACT/365	2,633.778327	3,687,289.66	3,687,289.66	(239.66)	0.00
NMDC LIMITED CMN															
			15 Jan 2025											11.00	
	Sell	Partial Termination	16 Jan 2025		NMDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	63.907918	(320,626.02)	0.769873	4.00	1.000000
SDB3264984553	Close	NEW	02 Jan 2035	(5,017)	INE584A01023	INR	86.370000	78.16	75.0000	ACT/360	0.738822	(3,706.67)	(3,862.45)	(1.48)	0.00
NOF CORPORATION CMN															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		4403.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,082.187500	1,665,750.00	2,082.322842	0.65	1.000000
SDB3261588071	Open	NEW	25 Oct 2034	800	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,082.322842	1,665,858.27	1,665,858.27	(108.27)	0.00
NOMURA MICRO SCIENCE CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,836.321428	7,941,700.00	2,311.000000	0.65	1.000000
SDB3260121385	Close	NEW	22 Sep 2034	2,800	JP3762950008	JPY	1.000000	92.00	(122.6862)	ACT/365	2,836.505789	7,942,216.21	6,470,800.00	(516.21)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260121385		NEW	22 Sep 2034	0	JP3762950008	JPY		92.00	(122.6273)	ACT/365	0.000000	0.00	0.00	0.00	0.00
NONFU SPRING COMPANY LIMITED CMN CLASS H															
			15 Jan 2025											10.85	
	Sell	New Trade	17 Jan 2025		9633.HK	HKD	HKD		2.964960	HKD-HONIX	35.169696	(232,119.99)	35.127317	1.20	1.000000
SDB3265670307	Open	NEW	17 Jan 2035	(6,600)	CNE100004272	HKD	1.000000	100.00	(30.0000)	ACT/365	35.127317	(231,840.29)	(231,840.29)	(27.85)	0.00
			15 Jan 2025											0.00	
	Sell	Upside Trade	17 Jan 2025		9633.HK	HKD	HKD		2.964960	HKD-HONIX	35.078191	(329,735.00)	35.073982	1.20	1.000000
SDB3265670307	Open	NEW	17 Jan 2035	(9,400)	CNE100004272	HKD	1.000000	100.00	(30.0000)	ACT/365	35.073982	(329,695.43)	(329,695.43)	(39.57)	0.00

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066831553 (Cont.)															
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Sell	Upside Trade	17 Jan 2025		NST.AX	AUD	AUD		4.335974	AUD-OIS-RBA	17.249114	(20,043.47)	17.247389	1.00	1.000000
SDB3265465959	Open	NEW	12 Jan 2035	(1,162)	AU000000NST8	AUD	1.000000	100.00	(25.0000)	ACT/365	17.247389	(20,041.47)	(20,041.47)	(2.00)	0.00
NTT DATA GROUP CMN															
		Div Pay Ratio Change	15 Jan 2025		9613.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3265604038		NEW	17 Jan 2035	0	JP3165700000	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
	Buy	Partial Termination	17 Jan 2025		9613.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,932.600000	1,466,300.00	2,977.715527	0.65	1.000000
SDB3265604038	Close	AMEND	17 Jan 2035	500	JP3165700000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,932.790619	1,466,395.31	1,488,857.76	(95.31)	0.00
OBIC BUSINESS CONSULTANTS CMN															
	Buy	Upside Trade	15 Jan 2025		4733.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,777.666667	2,033,300.00	6,778.107215	0.65	1.000000
SDB3260121423	Open	NEW	22 Sep 2034	300	JP3173500004	JPY	1.000000	90.00	25.0000	ACT/365	6,778.107215	2,033,432.16	2,033,432.16	(132.16)	0.00
OBIC CO., LTD CMN															
	Buy	Upside Trade	15 Jan 2025		4684.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,501.750000	1,800,700.00	4,502.042614	0.65	1.000000
SDB3260121432	Open	NEW	22 Sep 2034	400	JP3173400007	JPY	1.000000	90.00	25.0000	ACT/365	4,502.042614	1,800,817.05	1,800,817.05	(117.05)	0.00
OJI HOLDINGS CMN															
	Buy	Partial Termination	15 Jan 2025		3861.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	592.722581	1,837,440.00	604.100000	0.65	1.000000
SDB3260458794	Close	NEW	29 Sep 2034	3,100	JP3174410005	JPY	1.000000	92.00	(25.0000)	ACT/365	592.761108	1,837,559.43	1,872,710.00	(119.43)	0.00
OLYMPUS CMN															
	Sell	Upside Trade	15 Jan 2025		7733.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,347.769231	(6,104,200.00)	2,347.616626	0.65	1.000000
SDB3264178805	Open	NEW	14 Dec 2034	(2,600)	JP3201200007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,347.616626	(6,103,803.23)	(6,103,803.23)	(396.77)	0.00
OPEN HOUSE GROUP CO., LTD. CMN															
		Div Pay Ratio Change	15 Jan 2025		3288.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3265604071		NEW	17 Jan 2035	0	JP3173540000	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upside Trade	15 Jan 2025		603833.SH	USD	USD		4.330000	USD-Federal Funds-H.15	63.440002	6,344.00	6,834268	2.00	1.000000
SDB3264583169	Open	NEW	27 Dec 2034	100	CNE100002RB3	CNY	7.347100	90.00	50.0000	ACT/360	8.634268	863.43	863.43	(0.17)	0.00
	Buy	Upside Trade	15 Jan 2025		603833.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.851536	81,707.00	8,557035	2.00	1.000000
SDB3264583169	Open	NEW	27 Dec 2034	1,300	CNE100002RB3	CNY	7.347100	90.00	50.0000	ACT/360	8.557035	11,124.15	11,124.15	(2.22)	0.00
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
	Buy	Upside Trade	15 Jan 2025		ORCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	10,577.426455	2,919,369.70	122.668510	4.00	1.000000
SDB3265276899	Open	NEW	09 Jan 2035	276	INE881D01027	INR	86.370000	78.16	75.0000	ACT/360	122.668510	33,856.51	33,856.51	(13.52)	0.00

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066831553 (Cont.)															
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3261097763	Sell	Partial Termination	21 Jan 2025		600958.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.837502	(7,870.00)	1.442091	2.00	1.000000
	Close	NEW	19 Oct 2034	(800)	CNE100001ZV6	CNY	7.347100	90.00	50.0000	ACT/360	1.337914	(1,070.33)	(1,153.67)	(0.21)	0.00
			15 Jan 2025											2.50	
SDB3261097763	Sell	Partial Termination	21 Jan 2025		600958.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.840623	(15,745.00)	1.442091	2.00	1.000000
	Close	NEW	19 Oct 2034	(1,600)	CNE100001ZV6	CNY	7.347100	90.00	50.0000	ACT/360	1.338786	(2,142.06)	(2,307.35)	(0.43)	0.00
ORIENTAL LAND CO CMN															
			15 Jan 2025											0.00	
SDB3264520326	Sell	Upsize Trade	17 Jan 2025		4661.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,326.622222	(14,969,800.00)	3,326.405992	0.65	1.000000
	Open	NEW	21 Dec 2034	(4,500)	JP3198900007	JPY	1.000000	92.00	(25.0000)	ACT/365	3,326.405992	(14,968,826.96)	(14,968,826.96)	(973.04)	0.00
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
			15 Jan 2025											0.00	
SDB3262115576	Sell	Upsize Trade	17 Jan 2025		ORG.AX	AUD	AUD		4.335974	AUD-OIS-RBA	11.212043	(42,493.64)	11.210922	1.00	1.000000
	Open	NEW	08 Nov 2034	(3,790)	AU000000ORG5	AUD	1.000000	100.00	(25.0000)	ACT/365	11.210922	(42,489.39)	(42,489.39)	(4.25)	0.00
ORIX CMN															
			15 Jan 2025											0.00	
SDB3265406632	Sell	Partial Termination	17 Jan 2025		8591.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,202.244445	(14,410,100.00)	3,250.285482	0.65	1.000000
	Close	NEW	11 Jan 2035	(4,500)	JP3200450009	JPY	1.000000	90.00	25.0000	ACT/365	3,202.036299	(14,409,163.35)	(14,626,284.67)	(936.66)	0.00
OTSUKA HOLDINGS CO., LTD. CMN															
			15 Jan 2025											0.00	
SDB3265604026	Sell	Partial Termination	17 Jan 2025		4578.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,121.000000	(812,100.00)	8,017.271089	0.65	1.000000
	Close	NEW	17 Jan 2035	(100)	JP3188220002	JPY	1.000000	90.00	25.0000	ACT/365	8,120.472135	(812,047.21)	(801,727.11)	(52.79)	0.00
PEGATRON CORPORATION CMN															
			15 Jan 2025											30.00	
SDB3265345606	Sell	Upsize Trade	17 Jan 2025		4938.TW	USD	USD		4.330000	USD-Federal Funds-H.15	93.833331	(281,499.99)	2.827439	2.75	1.000000
	Open	NEW	10 Jan 2035	(3,000)	TW0004938006	TWD	33.078000	100.00	(40.0000)	ACT/360	2.827439	(8,482.32)	(8,482.32)	(2.34)	0.00
PIGEON CORPORATION ORD CMN															
			15 Jan 2025											0.00	
SDB3265604048		Div Pay Ratio Change	15 Jan 2025		7956.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Jan 2035	0	JP3801600002	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3264983884	Buy	Partial Termination	17 Jan 2025		PLS.AX	AUD	AUD		4.336231	AUD-OIS-RBA	2.280670	38,997.18	2.202359	1.00	1.000000
	Close	NEW	04 Jan 2035	17,099	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.280898	39,001.07	37,658.14	(3.90)	0.00
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
SDB3264649795	Buy	Partial Termination	21 Jan 2025		000001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.476156	138,861.49	1.597771	2.00	1.000000
	Close	NEW	02 Jan 2035	12,100	CNE000000040	CNY	7.347100	100.00	(75.0000)	ACT/360	1.561920	18,899.23	19,333.03	(3.78)	0.00
			15 Jan 2025											0.84	
SDB3264649795	Buy	Full Termination	21 Jan 2025		000001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.494997	6,897.00	1.597771	2.00	1.000000
	Close	NEW	02 Jan 2035	600	CNE000000040	CNY	7.347100	100.00	(75.0000)	ACT/360	1.565007	939.00	958.66	(0.19)	0.00

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066831553 (Cont.)															
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		1833.HK	HKD	HKD		2.964960	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		NEW	06 Dec 2034	0	KYG711391022	HKD		100.00	(1,649.0289)	ACT/365	0.000000	0.00	0.00	0.00	0.00
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	150.024511	(168,477.53)	20.410366	2.00	1.000000
SDB3262800219	Open	NEW	20 Nov 2034	(1,123)	CNE100005998	CNY		7.347100	(1,750.0000)	ACT/360	20.410366	(22,920.84)	(22,920.84)	(4.59)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	150.049108	(251,632.35)	20.406889	2.00	1.000000
SDB3262800219	Open	NEW	20 Nov 2034	(1,677)	CNE100005998	CNY		7.347100	(1,750.0000)	ACT/360	20.406889	(34,222.35)	(34,222.35)	(6.85)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800219	Open	NEW	20 Nov 2034	0	CNE100005998	CNY		100.00	(1,716.8288)	ACT/360	0.000000	0.00	0.00	0.00	0.00
PLAID INC. (JAPAN) CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		4165.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	877.500000	(1,404,000.00)	877.442962	0.65	1.000000
SDB3265201672	Open	NEW	11 Jan 2035	(1,600)	JP3833270006	JPY		1.000000	(250.0000)	ACT/365	877.442962	(1,403,908.74)	(1,403,908.74)	(91.26)	0.00
POLA ORBIS HOLDINGS CMN															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		4927.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264583138		NEW	22 Dec 2034	0	JP3855900001	JPY		92.00	(96.2121)	ACT/365	0.000000	0.00	0.00	0.00	0.00
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264328846		NEW	21 Dec 2034	0	CNE000000X53	CNY		100.00	(1,205.6205)	ACT/360	0.000000	0.00	0.00	0.00	0.00
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264328874		NEW	21 Dec 2034	0	CNE1000017G1	CNY		100.00	(1,063.0554)	ACT/360	0.000000	0.00	0.00	0.00	0.00
POWER FINANCE CORP LTD CMN															
			15 Jan 2025											11.00	
	Sell	Partial Termination	16 Jan 2025		PWFC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	427.524580	(33,605,142.09)	4.839132	4.00	1.000000
SDB3265407093	Close	NEW	10 Jan 2035	(78.604)	INE134E01011	INR		86.370000	75.0000	ACT/360	4.942495	(388,499.88)	(380,375.10)	(155.63)	0.00
POWER GRID CORPORATION OF INDIA LIMITED CMN															
			15 Jan 2025											12.50	
	Buy	New Trade	16 Jan 2025		PGRD.NS	USD	USD		4.330000	USD-Federal Funds-H.15	298.938672	552,139.73	3.466851	4.00	1.000000
SDB3265673566	Open	NEW	16 Jan 2035	1,847	INE752E01010	INR		86.370000	75.0000	ACT/360	3.466851	6,403.27	6,403.27	(2.56)	0.00
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Buy	Upsize Trade	17 Jan 2025		PME.AX	AUD	AUD		4.335974	AUD-OIS-RBA	254.970693	25,752.04	254.996190	1.00	1.000000
SDB3264120680	Open	NEW	13 Dec 2034	101	AU000000PME8	AUD		1.000000	25.0000	ACT/365	254.996190	25,754.62	25,754.62	(2.58)	0.00

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066831553 (Cont.)															
PT ASTRA INTERNATIONAL TBK CMN															
			15 Jan 2025											4.66	
	Buy	Upside Trade	17 Jan 2025		ASII.JK	USD	USD		4.330000	USD-Federal Funds-H.15	4,863.143493	88,022,897.22	0.298366	5.00	1.000000
SDB3260121386	Open	NEW	22 Sep 2034	18,100	ID1000122807	IDR	16315.000102	85.00	65.0000	ACT/360	0.298366	5,400.42	5,400.42	(2.70)	0.00
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
			15 Jan 2025											4.66	
	Buy	Upside Trade	17 Jan 2025		BBRI.JK	USD	USD		4.330000	USD-Federal Funds-H.15	3,955.389089	3,006,491,246.55	0.242673	5.00	1.000000
SDB3265604671	Open	NEW	17 Jan 2035	760,100	ID1000118201	IDR	16315.000102	85.00	65.0000	ACT/360	0.242673	184,455.75	184,455.75	(92.14)	0.00
PTT PUBLIC COMPANY LIMITED NVDR															
			15 Jan 2025											0.21	
	Buy	Upside Trade	17 Jan 2025		PTT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	30.799184	18,282,395.62	0.886553	4.00	1.000000
SDB3265407096	Open	NEW	11 Jan 2035	593,600	TH0646010R18	THB	34.755000	90.00	40.0000	ACT/360	0.886553	526,257.86	526,257.86	(210.41)	0.00
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465996		NEW	16 Jan 2035	0	CNE1000044B6	CNY		100.00	(1,975.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			15 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.687662	(227,401.38)	1.453537	2.00	1.000000
SDB3265604075	Open	NEW	18 Jan 2035	(21,277)	CNE1000044B6	CNY	7.347100	100.00	(1,725.0000)	ACT/360	1.453537	(30,926.91)	(30,926.91)	(6.19)	0.00
			15 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.593569	(44,492.99)	1.441222	2.00	1.000000
SDB3265604075	Open	NEW	18 Jan 2035	(4,200)	CNE1000044B6	CNY	7.347100	100.00	(1,725.0000)	ACT/360	1.441222	(6,053.13)	(6,053.13)	(1.21)	0.00
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		300779.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	85.363333	25,609.00	13.230338	2.00	1.000000
SDB3265127412	Close	NEW	08 Jan 2035	300	CNE100003QG2	CNY	7.347100	100.00	(1,725.0000)	ACT/360	11.621944	3,486.58	3,969.10	(0.70)	0.00
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		300779.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	84.540004	8,454.00	13.230338	2.00	1.000000
SDB3265127412	Close	NEW	08 Jan 2035	100	CNE100003QG2	CNY	7.347100	100.00	(1,725.0000)	ACT/360	11.506006	1,150.60	1,323.03	(0.23)	0.00
RAKUTEN BANK CMN															
			15 Jan 2025											0.00	
	Sell	Upside Trade	17 Jan 2025		5838.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,671.666666	(1,401,500.00)	4,671.363008	0.65	1.000000
SDB3262800195	Open	NEW	17 Nov 2034	(300)	JP3967220009	JPY	1.000000	92.00	(25.0000)	ACT/365	4,671.363008	(1,401,408.90)	(1,401,408.90)	(91.10)	0.00
RAKUTEN GROUP CMN															
			15 Jan 2025											0.00	
	Sell	Upside Trade	17 Jan 2025		4755.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	901.333824	(6,129,070.00)	901.275237	0.65	1.000000
SDB3265272399	Open	NEW	11 Jan 2035	(6,800)	JP3967200001	JPY	1.000000	92.00	(25.0000)	ACT/365	901.275237	(6,128,671.61)	(6,128,671.61)	(398.39)	0.00
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Sell	Upside Trade	17 Jan 2025		RHC.AX	AUD	AUD		4.335974	AUD-OIS-RBA	34.537529	(3,004.77)	34.534075	1.00	1.000000
SDB3265057955	Open	NEW	04 Jan 2035	(87)	AU000000RHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	34.534075	(3,004.46)	(3,004.46)	(0.30)	0.00

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066831553 (Cont.)															
RECRUIT HOLDINGS CMN															
			15 Jan 2025											0.00	
	Buy	New Trade	17 Jan 2025		6098.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	10,544.545455	11,599,000.00	10,545.230850	0.65	1.000000
SDB3265670273	Open	NEW	17 Jan 2035	1,100	JP3970300004	JPY	1.000000	90.00	25.0000	ACT/365	10,545.230850	11,599,753.94	11,599,753.94	(753.93)	0.00
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		601828.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.057358	(22,012.98)	0.438363	2.00	1.000000
SDB3260123118	Close	NEW	25 Sep 2034	(7,200)	CNE100002RX7	CNY	7.347100	90.00	50.0000	ACT/360	0.415944	(2,994.80)	(3,156.21)	(0.60)	0.00
			15 Jan 2025											5.84	
	Sell	Full Termination	21 Jan 2025		601828.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.073116	(32,575.03)	0.438363	2.00	1.000000
SDB3260123118	Close	NEW	25 Sep 2034	(10,600)	CNE100002RX7	CNY	7.347100	90.00	50.0000	ACT/360	0.417948	(4,430.25)	(4,646.65)	(0.89)	0.00
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.550542	(18,585.38)	3.610911	2.00	1.000000
SDB3263589496	Open	NEW	07 Dec 2034	(700)	CNE100005B03	CNY	7.347100	100.00	(1,302.7418)	ACT/360	3.610911	(2,527.64)	(2,527.64)	(0.51)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,310.9671)	ACT/360	0.000000	0.00	0.00	0.00	0.00
RENESAS ELECTRONICS CMN															
			15 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		6723.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,985.627272	10,920,950.00	2,110.686326	0.65	1.000000
SDB3265345683	Close	NEW	11 Jan 2035	5,500	JP3164720009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,985.756338	10,921,659.86	11,608,774.79	(709.86)	0.00
RINNAI CORP. CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		5947.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,197.333334	(959,200.00)	3,197.125507	0.65	1.000000
SDB3260458771	Open	NEW	29 Sep 2034	(300)	JP3977400005	JPY	1.000000	92.04	(25.0000)	ACT/365	3,197.125507	(959,137.65)	(959,137.65)	(62.35)	0.00
ROHM CO LTD ORD CMN															
			15 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		6963.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,424.710938	9,118,150.00	1,539.260961	0.65	1.000000
SDB3265201700	Close	NEW	11 Jan 2035	6,400	JP3982800009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,424.803544	9,118,742.68	9,851,270.15	(592.68)	0.00
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.831836	(92,495.51)	4.194575	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2035	(3,000)	CNE1000033M6	CNY	7.347100	100.00	(1,530.3072)	ACT/360	4.194575	(12,583.73)	(12,583.73)	(2.52)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.682375	(181,026.01)	4.172846	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2035	(5,900)	CNE1000033M6	CNY	7.347100	100.00	(1,530.3072)	ACT/360	4.172846	(24,619.79)	(24,619.79)	(4.93)	0.00
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	61.220002	6,122.00	8.332123	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2034	100	CNE100003G91	CNY	7.347100	90.00	50.0000	ACT/360	8.332123	833.21	833.21	(0.17)	0.00

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066831553 (Cont.)															
SANFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3260188363	Buy	Partial Termination	17 Jan 2025		SFR.AX	AUD	AUD		4.336231	AUD-OIS-RBA	9.428857	330.01	9.280000	1.00	1.000000
	Close	NEW	27 Sep 2034	35	AU000000SFR8	AUD	1.000000	100.00	(25.0000)	ACT/365	9.429800	330.04	324.80	(0.03)	0.00
SANSAN CMN															
			15 Jan 2025											0.00	
SDB3261510782	Sell	Partial Termination	17 Jan 2025		4443.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,400.000000	(240,000.00)	2,295.000000	0.65	1.000000
	Close	NEW	25 Oct 2034	(100)	JP3332540008	JPY	1.000000	90.00	25.0000	ACT/365	2,399.844000	(239,984.40)	(229,500.00)	(15.60)	0.00
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
SDB3261285283	Sell	Full Termination	17 Jan 2025		STO.AX	AUD	AUD		4.336231	AUD-OIS-RBA	7.136475	(196,017.56)	6.690837	1.00	1.000000
	Close	NEW	19 Oct 2034	(27,467)	AU000000STO6	AUD	1.000000	100.00	25.0000	ACT/365	7.135761	(195,997.95)	(183,777.23)	(19.60)	0.00
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
			15 Jan 2025											0.00	
SDB3260121384	Buy	Partial Termination	17 Jan 2025		4887.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,118.500000	635,550.00	2,151.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	300	JP3323040000	JPY	1.000000	92.46	(25.0000)	ACT/365	2,118.637702	635,591.31	645,300.00	(41.31)	0.00
SBI HOLDINGS, INC. CMN															
			15 Jan 2025											0.00	
SDB3265345666	Buy	Partial Termination	17 Jan 2025		8473.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,872.000000	2,710,400.00	4,073.085232	0.65	1.000000
	Close	NEW	11 Jan 2035	700	JP3436120004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,872.251680	2,710,576.18	2,851,159.66	(176.18)	0.00
SBI SUMISHIN NET BANK CMN															
			15 Jan 2025											0.00	
SDB3260599733	Sell	Upsize Trade	17 Jan 2025		7163.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,956.875000	(3,165,500.00)	3,956.617803	0.65	1.000000
	Open	NEW	04 Oct 2034	(800)	JP3400650002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,956.617803	(3,165,294.24)	(3,165,294.24)	(205.76)	0.00
SCB X PCL NVDR CMN SERIES NVDR															
			15 Jan 2025											0.21	
SDB3264520724	Sell	Upsize Trade	17 Jan 2025		SCB_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	120.920073	(13,615,600.22)	3.477749	4.00	1.000000
	Open	NEW	21 Dec 2034	(112,600)	THA790010R17	THB	34.755000	100.00	(50.0000)	ACT/360	3.477749	(391,594.54)	(391,594.54)	(156.70)	0.00
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			15 Jan 2025											0.00	
SDB3265604030	Sell	Upsize Trade	17 Jan 2025		SCG.AX	AUD	AUD		4.335974	AUD-OIS-RBA	3.589449	(28,930.96)	3.589090	1.00	1.000000
	Open	NEW	17 Jan 2035	(8,060)	AU000000SCG8	AUD	1.000000	100.00	(25.0000)	ACT/365	3.589090	(28,928.07)	(28,928.07)	(2.89)	0.00
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			15 Jan 2025											0.21	
SDB3265128016	Sell	Upsize Trade	17 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	17.526332	(292,689.74)	0.504070	4.00	1.000000
	Open	NEW	05 Jan 2035	(16,700)	TH0098010R12	THB	34.755000	100.00	(4,000.0000)	ACT/360	0.504070	(8,417.97)	(8,417.97)	(3.37)	0.00
SCSK CORPORATION CMN															
			15 Jan 2025											0.00	
SDB3260427112	Buy	Upsize Trade	17 Jan 2025		9719.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,181.111111	5,726,000.00	3,181.317883	0.65	1.000000
	Open	NEW	28 Sep 2034	1,800	JP3400400002	JPY	1.000000	90.00	25.0000	ACT/365	3,181.317883	5,726,372.19	5,726,372.19	(372.19)	0.00

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066831553 (Cont.)															
SECOM CO., LTD. CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		9735.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,184.176470	(8,813,100.00)	5,208.380539	0.65	1.000000
SDB3265345641	Close	NEW	11 Jan 2035	(1,700)	JP3421800008	JPY	1.000000	90.00	25.0000	ACT/365	5,183.839499	(8,812,527.15)	(8,854,246.92)	(572.85)	0.00
SEGA SAMMY HOLDINGS, INC. CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		6460.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,870.441860	12,342,900.00	3,076.000000	0.65	1.000000
SDB3264390140	Close	NEW	20 Dec 2034	4,300	JP3419050004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,870.628439	12,343,702.29	13,226,800.00	(802.29)	0.00
SEKISUI HOUSE, LTD. CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		1928.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,625.000000	(362,500.00)	3,624.764375	0.65	1.000000
SDB3263707268	Open	NEW	07 Dec 2034	(100)	JP3420600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,624.764375	(362,476.44)	(362,476.44)	(23.56)	0.00
SEVEN & I HOLDINGS CMN															
			15 Jan 2025											0.00	
		Div Pay Ratio Change	15 Jan 2025		3382.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265604067		NEW	17 Jan 2035	0	JP3422950000	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265201724		NEW	11 Jan 2035	0	CNE000001FR7	CNY		100.00	(1,275.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264583140		NEW	27 Dec 2034	0	CNE0000019Y2	CNY		100.00	(494.8179)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.681337	(50,522.01)	4.580709	2.00	1.000000
SDB3265604097	Open	NEW	18 Jan 2035	(1,500)	CNE100001ZW4	CNY	7.347100	100.00	(1,925.0000)	ACT/360	4.580709	(6,871.06)	(6,871.06)	(1.38)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.575281	(60,435.51)	4.567812	2.00	1.000000
SDB3265604097	Open	NEW	18 Jan 2035	(1,800)	CNE100001ZW4	CNY	7.347100	100.00	(1,925.0000)	ACT/360	4.567812	(8,222.06)	(8,222.06)	(1.65)	0.00
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.219751	(75,349.70)	5.605944	2.00	1.000000
SDB3265406688	Open	NEW	12 Jan 2035	(1,828)	CNE100004ZJ5	CNY	7.347100	100.00	(1,565.3241)	ACT/360	5.605944	(10,247.67)	(10,247.67)	(2.05)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.151419	(72,920.31)	5.598522	2.00	1.000000
SDB3265406688	Open	NEW	12 Jan 2035	(1,772)	CNE100004ZJ5	CNY	7.347100	100.00	(1,565.3241)	ACT/360	5.598522	(9,920.58)	(9,920.58)	(1.99)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406688		NEW	12 Jan 2035	0	CNE100004ZJ5	CNY		100.00	(1,400.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	New Trade	21 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.741200	(1,194,182.36)	3.229916	2.00	1.000000
SDB3265670320	Open	NEW	18 Jan 2035	(50,300)	CNE1000011K6	CNY	7.347100	100.00	(2,250.0000)	ACT/360	3.229916	(162,464.77)	(162,464.77)	(32.51)	0.00

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066831553 (Cont.)															
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.968356	(728,638.02)	3.259730	2.00	1.000000
SDB3265670320	Open	NEW	18 Jan 2035	(30,400)	CNE1000011K6	CNY	7.347100	100.00	(2,250.0000)	ACT/360	3.259730	(99,095.79)	(99,095.79)	(19.83)	0.00
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.249764	(101,849.01)	3.298002	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(4,200)	CNE100002G92	CNY	7.347100	100.00	(1,759.6715)	ACT/360	3.298002	(13,851.61)	(13,851.61)	(2.77)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.004704	(40,808.00)	3.265765	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(1,700)	CNE100002G92	CNY	7.347100	100.00	(1,759.6715)	ACT/360	3.265765	(5,551.80)	(5,551.80)	(1.11)	0.00
			15 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.679100	688,546.89	3.219960	0.00	1.000000
SDB3265127439	Close	NEW	08 Jan 2035	27,900	CNE100002G92	CNY	7.347100	100.00	(1,759.6715)	ACT/360	3.359026	93,716.83	89,836.89	0.00	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127439		NEW	08 Jan 2035	0	CNE100002G92	CNY		100.00	(1,766.3580)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.983046	41,361.01	2.448334	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	2,300	CNE1000006J8	CNY	7.347100	90.00	50.0000	ACT/360	2.448334	5,631.17	5,631.17	(1.13)	0.00
			15 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.004998	12,603.50	2.450504	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	700	CNE1000006J8	CNY	7.347100	90.00	50.0000	ACT/360	2.450504	1,715.35	1,715.35	(0.34)	0.00
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.666265	(94,426.19)	3.490648	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(3,679)	CNE1000041Z1	CNY	7.347100	100.00	(1,608.6206)	ACT/360	3.490648	(12,842.09)	(12,842.09)	(2.57)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.649078	(39,012.25)	3.489477	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(1,521)	CNE1000041Z1	CNY	7.347100	100.00	(1,608.6206)	ACT/360	3.489477	(5,307.49)	(5,307.49)	(1.06)	0.00
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.040770	(52,265.00)	1.093556	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(6,500)	CNE000000C17	CNY	7.347100	100.00	(2,250.0000)	ACT/360	1.093556	(7,108.11)	(7,108.11)	(1.42)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.023529	(13,640.00)	1.091576	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(1,700)	CNE000000C17	CNY	7.347100	100.00	(2,250.0000)	ACT/360	1.091576	(1,855.68)	(1,855.68)	(0.37)	0.00
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		600835.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.151249	(13,721.00)	2.447185	2.00	1.000000
SDB3260122947	Close	NEW	25 Sep 2034	(800)	CNE000000B91	CNY	7.347100	90.00	50.0000	ACT/360	2.332594	(1,866.08)	(1,957.75)	(0.37)	0.00
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		600835.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.182144	(12,027.50)	2.447185	2.00	1.000000
SDB3260122947	Close	NEW	25 Sep 2034	(700)	CNE000000B91	CNY	7.347100	90.00	50.0000	ACT/360	2.337577	(1,636.30)	(1,713.03)	(0.33)	0.00

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066831553 (Cont.)															
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
SDB3264716702	Buy	Partial Termination	21 Jan 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.211599	2,242,467.14	1.405219	2.00	1.000000
	Close	NEW	02 Jan 2035	219,600	CNE0000011B7	CNY	7.347100	100.00	(10.0000)	ACT/360	1.389812	305,202.72	308,586.09	(61.04)	0.00
			15 Jan 2025											0.84	
SDB3264716702	Buy	Partial Termination	21 Jan 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.255548	713,786.14	1.386016	2.00	1.000000
	Close	NEW	02 Jan 2035	69,600	CNE0000011B7	CNY	7.347100	100.00	(10.0000)	ACT/360	1.396260	97,179.70	96,466.69	(19.43)	0.00
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3260123652		Spread Change	15 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100002TX3	CNY		100.00	(633.0226)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3260427132	Buy	Partial Termination	21 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	123.032803	287,650.69	17.261393	0.00	1.000000
	Close	NEW	10 Oct 2034	2,338	CNE100005PN5	CNY	7.347100	100.00	(1,401.2573)	ACT/360	16.745764	39,151.60	40,357.14	0.00	0.00
			15 Jan 2025											5.84	
SDB3260427132	Sell	Upsize Trade	21 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	123.708857	(247,417.71)	16.824578	2.00	1.000000
	Open	NEW	10 Oct 2034	(2,000)	CNE100005PN5	CNY	7.347100	100.00	(1,401.2573)	ACT/360	16.824578	(33,649.16)	(33,649.16)	(6.74)	0.00
			15 Jan 2025											2.50	
SDB3260427132	Sell	Upsize Trade	21 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	124.365002	(24,873.00)	16.919470	2.00	1.000000
	Open	NEW	10 Oct 2034	(200)	CNE100005PN5	CNY	7.347100	100.00	(1,401.2573)	ACT/360	16.919470	(3,383.89)	(3,383.89)	(0.68)	0.00
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3265670282	Sell	New Trade	21 Jan 2025		600641.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.967012	(106,978.98)	2.171536	2.00	1.000000
	Open	NEW	18 Jan 2035	(6,700)	CNE0000008P3	CNY	7.347100	100.00	(2,150.0000)	ACT/360	2.171536	(14,549.29)	(14,549.29)	(2.91)	0.00
			15 Jan 2025											2.50	
SDB3265670282	Sell	Upsize Trade	21 Jan 2025		600641.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.835682	(34,838.50)	2.154395	2.00	1.000000
	Open	NEW	18 Jan 2035	(2,200)	CNE0000008P3	CNY	7.347100	100.00	(2,150.0000)	ACT/360	2.154395	(4,739.67)	(4,739.67)	(0.95)	0.00
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3264054652	Sell	Partial Termination	21 Jan 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.920000	(4,960.00)	1.324648	2.00	1.000000
	Close	NEW	14 Dec 2034	(500)	CNE000000KZ2	CNY	7.347100	90.00	50.0000	ACT/360	1.349134	(674.57)	(662.32)	(0.14)	0.00
			15 Jan 2025											2.50	
SDB3264054652	Sell	Partial Termination	21 Jan 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.035416	(12,042.50)	1.324648	2.00	1.000000
	Close	NEW	14 Dec 2034	(1,200)	CNE000000KZ2	CNY	7.347100	90.00	50.0000	ACT/360	1.365287	(1,638.34)	(1,589.58)	(0.33)	0.00
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3260123649		Spread Change	15 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	(619.2078)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3265127431	Buy	Partial Termination	21 Jan 2025		002356.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.378956	38,857.99	0.442653	2.00	1.000000
	Close	NEW	08 Jan 2035	11,500	CNE100000LD6	CNY	7.347100	100.00	(2,250.0000)	ACT/360	0.460034	5,290.39	5,090.51	(1.06)	0.00

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066831553 (Cont.)															
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											2.50	
SDB3265127431	Buy	Full Termination	21 Jan 2025		002356.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.367219	9,091.49	0.442657	2.00	1.000000
	Close	NEW	08 Jan 2035	2,700	CNE100000LD6	CNY	7.347100	100.00	(2,250.0000)	ACT/360	0.458283	1,237.36	1,195.17	(0.25)	0.00
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3263589453	Sell	Upsize Trade	21 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.871179	(337,707.01)	4.334525	2.00	1.000000
	Open	NEW	07 Dec 2034	(10,596)	CNE100004330	CNY	7.347100	100.00	(1,978.2408)	ACT/360	4.334525	(45,928.63)	(45,928.63)	(9.19)	0.00
			15 Jan 2025											2.50	
SDB3263589453	Sell	Upsize Trade	21 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.827772	(68,716.16)	4.330069	2.00	1.000000
	Open	NEW	07 Dec 2034	(2,159)	CNE100004330	CNY	7.347100	100.00	(1,978.2408)	ACT/360	4.330069	(9,348.62)	(9,348.62)	(1.87)	0.00
			15 Jan 2025											0.00	
SDB3263589453		Spread Change	15 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	(1,957.0863)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3265531291	Sell	Upsize Trade	21 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.993775	(548,943.97)	8.295239	2.00	1.000000
	Open	NEW	18 Jan 2035	(9,000)	CNE100000V46	CNY	7.347100	100.00	(1,475.0000)	ACT/360	8.295239	(74,657.15)	(74,657.15)	(14.94)	0.00
			15 Jan 2025											2.50	
SDB3265531291	Sell	Upsize Trade	21 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.956129	(323,067.48)	8.292891	2.00	1.000000
	Open	NEW	18 Jan 2035	(5,300)	CNE100000V46	CNY	7.347100	100.00	(1,475.0000)	ACT/360	8.292891	(43,952.32)	(43,952.32)	(8.79)	0.00
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3264716716	Sell	Partial Termination	21 Jan 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.632141	(5,342.50)	1.127999	2.00	1.000000
	Close	NEW	02 Jan 2035	(700)	CNE1000016J7	CNY	7.347100	90.00	50.0000	ACT/360	1.038329	(726.83)	(789.60)	(0.15)	0.00
			15 Jan 2025											5.84	
SDB3264716716	Sell	Partial Termination	21 Jan 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.686472	(13,067.00)	1.127999	2.00	1.000000
	Close	NEW	02 Jan 2035	(1,700)	CNE1000016J7	CNY	7.347100	90.00	50.0000	ACT/360	1.045371	(1,777.13)	(1,917.60)	(0.36)	0.00
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3265465998	Sell	Upsize Trade	21 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.975322	(49,447.00)	1.084655	2.00	1.000000
	Open	NEW	16 Jan 2035	(6,200)	CNE100000BR7	CNY	7.347100	100.00	(1,700.0000)	ACT/360	1.084655	(6,724.86)	(6,724.86)	(1.35)	0.00
			15 Jan 2025											2.50	
SDB3265465998	Sell	Upsize Trade	21 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.952811	(25,449.00)	1.081955	2.00	1.000000
	Open	NEW	16 Jan 2035	(3,200)	CNE100000BR7	CNY	7.347100	100.00	(1,700.0000)	ACT/360	1.081955	(3,462.26)	(3,462.26)	(0.69)	0.00
			15 Jan 2025											0.00	
SDB3265465998		Spread Change	15 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	16 Jan 2035	0	CNE100000BR7	CNY		100.00	(1,618.1436)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3264716720	Sell	Upsize Trade	21 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.537301	(407,686.51)	11.092895	2.00	1.000000
	Open	NEW	02 Jan 2035	(5,000)	CNE100005K10	CNY	7.347100	100.00	(2,248.2758)	ACT/360	11.092895	(55,464.47)	(55,464.47)	(11.10)	0.00
			15 Jan 2025											5.84	
SDB3264716720	Sell	Upsize Trade	21 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.804488	(400,841.99)	11.125525	2.00	1.000000
	Open	NEW	02 Jan 2035	(4,900)	CNE100005K10	CNY	7.347100	100.00	(2,248.2758)	ACT/360	11.125525	(54,515.07)	(54,515.07)	(10.91)	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)
066831553 (Cont.)															
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	234.584997	234,585.00	31.937995	2.00	1.000000
SDB3265406633	Open	NEW	12 Jan 2035	1,000	CNE100003G67	CNY	7.347100	90.00	50.0000	ACT/360	31.937995	31,937.99	31,937.99	(6.39)	0.00
			15 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	234.432144	164,102.50	31.906524	2.00	1.000000
SDB3265406633	Open	NEW	12 Jan 2035	700	CNE100003G67	CNY	7.347100	90.00	50.0000	ACT/360	31.906524	22,334.57	22,334.57	(4.47)	0.00
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.815800	(256,215.96)	2.150971	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(16,200)	CNE000008N8	CNY	7.347100	100.00	(1,853.8677)	ACT/360	2.150971	(34,845.73)	(34,845.73)	(6.97)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.770792	(119,858.02)	2.145567	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(7,600)	CNE000008N8	CNY	7.347100	100.00	(1,853.8677)	ACT/360	2.145567	(16,306.31)	(16,306.31)	(3.26)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589504	Open	NEW	07 Dec 2034	0	CNE000008N8	CNY		100.00	(1,876.4200)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		300047.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.495479	(24,140.51)	1.604599	2.00	1.000000
SDB3264716697	Close	NEW	02 Jan 2035	(2,100)	CNE100000KJ5	CNY	7.347100	90.00	50.0000	ACT/360	1.563924	(3,284.24)	(3,369.66)	(0.66)	0.00
			15 Jan 2025											5.84	
	Sell	Full Termination	21 Jan 2025		300047.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.524815	(31,117.00)	1.561120	2.00	1.000000
SDB3264716697	Close	NEW	02 Jan 2035	(2,700)	CNE100000KJ5	CNY	7.347100	90.00	50.0000	ACT/360	1.567391	(4,231.96)	(4,215.02)	(0.85)	0.00
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		688036.SH	USD	USD		4.330000	USD-Federal Funds-H.15	91.171847	(173,682.37)	12.086240	2.00	1.000000
SDB3265272407	Close	NEW	11 Jan 2035	(1,905)	CNE100003P74	CNY	7.347100	90.00	50.0000	ACT/360	12.399499	(23,621.05)	(23,024.29)	(4.73)	0.00
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		688036.SH	USD	USD		4.330000	USD-Federal Funds-H.15	91.779036	(100,498.04)	12.092101	2.00	1.000000
SDB3265272407	Close	NEW	11 Jan 2035	(1,095)	CNE100003P74	CNY	7.347100	90.00	50.0000	ACT/360	12.486251	(13,672.44)	(13,240.85)	(2.74)	0.00
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002285.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.489996	(1,743.00)	0.353695	2.00	1.000000
SDB3264857833	Close	NEW	02 Jan 2035	(700)	CNE100000FK3	CNY	7.347100	90.00	50.0000	ACT/360	0.338643	(237.05)	(247.59)	(0.05)	0.00
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		002285.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.458336	(737.50)	0.353695	2.00	1.000000
SDB3264857833	Close	NEW	02 Jan 2035	(300)	CNE100000FK3	CNY	7.347100	90.00	50.0000	ACT/360	0.334449	(100.33)	(106.11)	(0.02)	0.00
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		000060.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261097746	Open	NEW	19 Oct 2034	0	CNE000000FS7	CNY		100.00	(1,105.2757)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
	Buy	New Trade	21 Jan 2025		000158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.231011	180,056.00	2.753605	0.00	1.000000
SDB3265670308	Open	NEW	18 Jan 2035	8,900	CNE0000013X7	CNY	7.347100	90.00	50.0000	ACT/360	2.753605	24,507.08	24,507.08	0.00	0.00

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Fund: ALL
Business Date: Jan 15, 2025
Run Date: Jan 16, 2025 01:55 AM EST

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066831553 (Cont.)															
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											2.50	
SDB3265670308	Sell	Partial Termination	21 Jan 2025		000158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.408025	(77,550.49)	2.753605	2.00	1.000000
	Close	NEW	18 Jan 2035	(3,800)	CNE0000013X7	CNY	7.347100	90.00	50.0000	ACT/360	2.776448	(10,550.50)	(10,463.70)	(2.11)	0.00
			15 Jan 2025											5.84	
SDB3265670308	Sell	Full Termination	21 Jan 2025		000158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.242916	(103,238.87)	2.753605	2.00	1.000000
	Close	NEW	18 Jan 2035	(5,100)	CNE0000013X7	CNY	7.347100	90.00	50.0000	ACT/360	2.753065	(14,043.63)	(14,043.39)	(2.81)	0.00
			15 Jan 2025											5.84	
SDB3265670335	Sell	New Trade	21 Jan 2025		000158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.242916	(42,510.12)	2.753065	2.00	1.000000
	Open	NEW	18 Jan 2035	(2,100)	CNE0000013X7	CNY	7.347100	100.00	(1,725.0000)	ACT/360	2.753065	(5,781.44)	(5,781.44)	(1.16)	0.00
SHIMADZU CORP. CMN SRS#17697749															
			15 Jan 2025											0.00	
SDB3265604089	Buy	Upsize Trade	17 Jan 2025		7701.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,285.750000	1,714,300.00	4,286.028574	0.65	1.000000
	Open	NEW	17 Jan 2035	400	JP3357200009	JPY	1.000000	90.00	25.0000	ACT/365	4,286.028574	1,714,411.43	1,714,411.43	(111.43)	0.00
SHIMIZU CORP CMN															
			15 Jan 2025											0.00	
SDB3265406641	Sell	Upsize Trade	17 Jan 2025		1803.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,251.333334	(3,003,200.00)	1,251.251997	0.65	1.000000
	Open	NEW	11 Jan 2035	(2,400)	JP3358800005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,251.251997	(3,003,004.79)	(3,003,004.79)	(195.21)	0.00
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
			15 Jan 2025											30.00	
SDB3260123673	Sell	Partial Termination	17 Jan 2025		2888.TW	USD	USD		4.330000	USD-Federal Funds-H.15	11.900016	(11,900.02)	0.359756	2.75	1.000000
	Close	NEW	22 Sep 2034	(1,000)	TW0002888005	TWD	33.078000	90.00	30.0000	ACT/360	0.358578	(358.58)	(359.76)	(0.10)	0.00
SHINKO ELEC IND CO LTD CMN															
			15 Jan 2025											0.00	
SDB3263242782	Buy	Partial Termination	17 Jan 2025		6967.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,869.500001	1,173,900.00	5,705.000000	0.65	1.000000
	Close	NEW	29 Nov 2034	200	JP3375800004	JPY	1.000000	92.00	(25.0000)	ACT/365	5,869.881518	1,173,976.30	1,141,000.00	(76.30)	0.00
SHISEIDO CO., LTD. CMN															
			15 Jan 2025											0.00	
SDB3262681161	Buy	Partial Termination	17 Jan 2025		4911.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,520.340000	12,601,700.00	2,786.500000	0.65	1.000000
	Close	NEW	15 Nov 2034	5,000	JP3351600006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,520.503822	12,602,519.11	13,932,500.00	(819.11)	0.00
SHRIRAM FINANCE LIMITED CMN															
			15 Jan 2025											11.00	
SDB3265531689	Sell	Full Termination	16 Jan 2025		SHMFNS	USD	USD		4.330000	USD-Federal Funds-H.15	532.890876	(4,027,589.24)	6.117895	4.00	1.000000
	Close	NEW	16 Jan 2035	(7,558)	INE721A01047	INR	86.370000	78.16	75.0000	ACT/360	6.160606	(46,561.86)	(46,239.05)	(18.65)	0.00
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3265670315	Sell	New Trade	21 Jan 2025		300024.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.629197	(49,072.99)	2.670491	2.00	1.000000
	Open	NEW	18 Jan 2035	(2,500)	CNE100000GH7	CNY	7.347100	100.00	(1,850.0000)	ACT/360	2.670491	(6,676.23)	(6,676.23)	(1.34)	0.00
			15 Jan 2025											5.84	
SDB3265670315	Sell	Upsize Trade	21 Jan 2025		300024.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.709532	(84,750.99)	2.680524	2.00	1.000000
	Open	NEW	18 Jan 2035	(4,300)	CNE100000GH7	CNY	7.347100	100.00	(1,850.0000)	ACT/360	2.680524	(11,526.25)	(11,526.25)	(2.31)	0.00
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3265057914	Buy	Upsize Trade	21 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.056665	8,417.00	3.819825	2.00	1.000000
	Open	NEW	05 Jan 2035	300	CNE100003S63	CNY	7.347100	90.00	50.0000	ACT/360	3.819825	1,145.95	1,145.95	(0.23)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 15, 2025
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06831553 (Cont.)															
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.292504	5,658.50	3.850647	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	200	CNE100003S63	CNY	7.347100	90.00	50.0000	ACT/360	3.850647	770.13	770.13	(0.15)	0.00
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
	Buy	New Trade	21 Jan 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.920301	108,246.62	0.669693	0.00	1.000000
SDB3265670295	Open	NEW	18 Jan 2035	22,000	CNE100000M21	CNY	7.347100	90.00	50.0000	ACT/360	0.669693	14,733.25	14,733.25	0.00	0.00
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.981338	(85,679.01)	0.669693	2.00	1.000000
SDB3265670295	Close	NEW	18 Jan 2035	(17,200)	CNE100000M21	CNY	7.347100	90.00	50.0000	ACT/360	0.677469	(11,652.47)	(11,518.72)	(2.33)	0.00
			15 Jan 2025											2.50	
	Sell	Full Termination	21 Jan 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.957350	(23,795.28)	0.669693	2.00	1.000000
SDB3265670295	Close	NEW	18 Jan 2035	(4,800)	CNE100000M21	CNY	7.347100	90.00	50.0000	ACT/360	0.674432	(3,237.27)	(3,214.53)	(0.65)	0.00
			15 Jan 2025											2.50	
	Sell	New Trade	21 Jan 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.957350	(18,342.19)	0.674432	2.00	1.000000
SDB3265670334	Open	NEW	18 Jan 2035	(3,700)	CNE100000M21	CNY	7.347100	100.00	(1,650.0000)	ACT/360	0.674432	(2,495.40)	(2,495.40)	(0.50)	0.00
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.950951	(8,193.99)	0.265332	2.00	1.000000
SDB3261862972	Open	NEW	02 Nov 2034	(4,200)	CNE100001JM9	CNY	7.347100	100.00	(1,820.8929)	ACT/360	0.265332	(1,114.39)	(1,114.39)	(0.22)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.945756	(6,420.99)	0.264714	2.00	1.000000
SDB3261862972	Open	NEW	02 Nov 2034	(3,300)	CNE100001JM9	CNY	7.347100	100.00	(1,820.8929)	ACT/360	0.264714	(873.56)	(873.56)	(0.17)	0.00
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	58.880004	(5,888.00)	8.007763	2.00	1.000000
SDB3265345621	Open	NEW	11 Jan 2035	(100)	CNE000000K90	CNY	7.347100	100.00	(2,250.0000)	ACT/360	8.007763	(800.78)	(800.78)	(0.16)	0.00
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.312322	(67,320.78)	4.666524	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(1,962)	CNE100003ZL3	CNY	7.347100	100.00	(1,773.2088)	ACT/360	4.666524	(9,155.72)	(9,155.72)	(1.83)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.417226	(46,050.25)	4.682356	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(1,338)	CNE100003ZL3	CNY	7.347100	100.00	(1,773.2088)	ACT/360	4.682356	(6,264.99)	(6,264.99)	(1.25)	0.00
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	91.693334	(55,016.00)	12.470422	2.00	1.000000
SDB3264649715	Open	NEW	02 Jan 2035	(600)	CNE100005ZD5	CNY	7.347100	100.00	(1,325.0000)	ACT/360	12.470422	(7,482.25)	(7,482.25)	(1.50)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	91.309998	(36,524.00)	12.422440	2.00	1.000000
SDB3264649715	Open	NEW	02 Jan 2035	(400)	CNE100005ZD5	CNY	7.347100	100.00	(1,325.0000)	ACT/360	12.422440	(4,968.98)	(4,968.98)	(0.99)	0.00

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066831553 (Cont.)															
SOMPO HOLDINGS, INC. CMN															
			15 Jan 2025											0.00	
	Sell	Full Termination	17 Jan 2025		8630.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,159.302326	(53,655,000.01)	4,116.163156	0.65	1.000000
SDB3264583134	Close	NEW	22 Dec 2034	(12,900)	JP3165000005	JPY	1.000000	90.00	25.0000	ACT/365	4,159.031971	(53,651,512.43)	(53,098,504.71)	(3,487.57)	0.00
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.893238	(435,729.52)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(40,000)	CNE100000T99	CNY	7.347100	90.00	50.0000	ACT/360	1.481991	(59,279.64)	(55,334.80)	(11.86)	0.00
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.947740	(101,813.98)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(9,300)	CNE100000T99	CNY	7.347100	90.00	50.0000	ACT/360	1.488908	(13,846.84)	(12,865.34)	(2.77)	0.00
SUMCO CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		3436.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,100.869048	4,623,650.00	1,152.897498	0.65	1.000000
SDB3265201668	Close	NEW	11 Jan 2035	4,200	JP3322930003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,100.940604	4,623,950.54	4,842,169.49	(300.54)	0.00
SUMITOMO CHEMICAL COMPANY CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		4005.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	333.250000	66,650.00	339.450157	0.65	1.000000
SDB3265406637	Close	NEW	11 Jan 2035	200	JP3401400001	JPY	1.000000	92.00	(25.0000)	ACT/365	333.271661	66,654.33	67,890.03	(4.33)	0.00
SUMITOMO CORPORATION CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		8053.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,277.000000	327,700.00	3,428.000000	0.65	1.000000
SDB3263426690	Close	NEW	01 Dec 2034	100	JP3404600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,277.213005	327,721.30	342,800.00	(21.30)	0.00
SUMITOMO DAINIPPON PHARMA CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		4506.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	545.384615	(709,000.00)	545.349165	0.65	1.000000
SDB3260264477	Open	NEW	27 Sep 2034	(1,300)	JP3495000006	JPY	1.000000	92.00	(25.0000)	ACT/365	545.349165	(708,953.91)	(708,953.91)	(46.09)	0.00
SUMITOMO FORESTRY CO LTD CMN															
			15 Jan 2025											0.00	
	Sell	New Trade	17 Jan 2025		1911.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,018.434782	(11,542,400.00)	5,018.108584	0.65	1.000000
SDB3265670289	Open	NEW	17 Jan 2035	(2,300)	JP3409800004	JPY	1.000000	100.00	(25.0000)	ACT/365	5,018.108584	(11,541,649.74)	(11,541,649.74)	(750.26)	0.00
SUMITOMO METAL MNG CMN															
			15 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		5713.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,570.428571	2,499,300.00	3,613.000000	0.65	1.000000
SDB3264120677	Close	NEW	13 Dec 2034	700	JP3402600005	JPY	1.000000	92.00	(25.0000)	ACT/365	3,570.660649	2,499,462.45	2,529,100.00	(162.45)	0.00
SUMITOMO REALTY & DEV CO LTD CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		8830.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,809.500000	(961,900.00)	4,806.883856	0.65	1.000000
SDB3265345615	Close	NEW	11 Jan 2035	(200)	JP3409000001	JPY	1.000000	90.00	25.0000	ACT/365	4,809.187382	(961,837.48)	(961,376.77)	(62.52)	0.00
SUNTORY BEVERAGE & FOOD CMN															
			15 Jan 2025											0.00	
	Sell	New Trade	17 Jan 2025		2587.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,782.600000	(2,391,300.00)	4,782.289131	0.65	1.000000
SDB3265670286	Open	NEW	17 Jan 2035	(500)	JP3336560002	JPY	1.000000	100.00	(25.0000)	ACT/365	4,782.289131	(2,391,144.57)	(2,391,144.57)	(155.43)	0.00

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066831553 (Cont.)															
SUNWELS CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		9229.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	597.500001	119,500.00	710.000000	0.65	1.000000
SDB3264649714	Close	NEW	27 Dec 2034	200	JP3324410004	JPY	1.000000	92.00	(500.0000)	ACT/365	597.538838	119,507.77	142,000.00	(7.77)	0.00
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		300128.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465981		NEW	16 Jan 2035	0	CNE100000VFO	CNY		100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	100.841997	(50,421.00)	13.714653	2.00	1.000000
SDB3265604041	Open	NEW	18 Jan 2035	(500)	CNE100003F50	CNY	7.347100	100.00	(850.0000)	ACT/360	13.714653	(6,857.33)	(6,857.33)	(1.37)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	99.601670	(29,880.50)	13.550496	2.00	1.000000
SDB3265604041	Open	NEW	18 Jan 2035	(300)	CNE100003F50	CNY	7.347100	100.00	(850.0000)	ACT/360	13.550496	(4,065.15)	(4,065.15)	(0.81)	0.00
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	63.224583	(923,584.71)	8.598632	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2034	(14,608)	CNE100003RP1	CNY	7.347100	100.00	(1,695.4363)	ACT/360	8.598632	(125,608.82)	(125,608.82)	(25.14)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	63.040081	(333,608.11)	8.576406	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2034	(5,292)	CNE100003RP1	CNY	7.347100	100.00	(1,695.4363)	ACT/360	8.576406	(45,386.34)	(45,386.34)	(9.08)	0.00
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
			15 Jan 2025											10.85	
	Sell	New Trade	17 Jan 2025		0019.HK	HKD	HKD		2.964960	HKD-HONIX	68.900001	(68,900.00)	68.816976	1.20	1.000000
SDB3265670277	Open	NEW	17 Jan 2035	(1,000)	HK0019000162	HKD	1.000000	100.00	(30.0000)	ACT/365	68.816976	(68,816.98)	(68,816.98)	(8.27)	0.00
SYSMEX CORP CMN															
			15 Jan 2025											0.00	
		Div Pay Ratio Change	15 Jan 2025		6869.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265604049		NEW	17 Jan 2035	0	JP3351100007	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		6869.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,953.807693	(3,839,950.00)	2,953.615695	0.65	1.000000
SDB3265604049	Open	AMEND	17 Jan 2035	(1,300)	JP3351100007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,953.615695	(3,839,700.40)	(3,839,700.40)	(249.60)	0.00
TAIHEIYO CEMENT CORPORATION CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		5233.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,387.000000	5,080,500.00	3,587.000000	0.65	1.000000
SDB3260121509	Close	NEW	22 Sep 2034	1,500	JP3449020001	JPY	1.000000	92.10	(25.0000)	ACT/365	3,387.220155	5,080,830.23	5,380,500.00	(330.23)	0.00
TAISEI CORPORATION CMN															
			15 Jan 2025											0.00	
		Div Pay Ratio Change	15 Jan 2025		1801.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265604068		NEW	17 Jan 2035	0	JP3443600006	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		1801.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,352.000000	(4,446,400.00)	6,351.587120	0.65	1.000000
SDB3265604068	Open	AMEND	17 Jan 2035	(700)	JP3443600006	JPY	1.000000	92.00	(25.0000)	ACT/365	6,351.587120	(4,446,110.98)	(4,446,110.98)	(289.02)	0.00

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066831553 (Cont.)															
TAIYO YUDEN CMN															
	Buy	Partial Termination	15 Jan 2025											0.00	
	Close	NEW	17 Jan 2025		6976.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,245.000000	898,000.00	2,269.000000	0.65	1.000000
SDB3260760787			12 Oct 2034	400	JP3452000007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,245.145925	898,058.37	907,600.00	(58.37)	0.00
TAKASHIMAYA CO LTD CMN															
	Buy	Partial Termination	15 Jan 2025											0.00	
	Close	NEW	17 Jan 2025		8233.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,229.200000	614,600.00	1,264.000000	0.65	1.000000
SDB3264390204			20 Dec 2034	500	JP3456000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,229.279898	614,639.95	632,000.00	(39.95)	0.00
TATA CONSULTANCY SERVICES LIMITED CMN															
	Sell	Full Termination	15 Jan 2025											11.00	
	Close	NEW	16 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,230.592726	(18,284,621.76)	48.293789	4.00	1.000000
SDB3262868169			21 Nov 2034	(4,322)	INE467B01029	INR	86.370000	78.16	75.0000	ACT/360	48.908728	(211,383.52)	(208,725.76)	(84.68)	0.00
TAZMO CO., LTD. CMN															
		Spread Change	15 Jan 2025											0.00	
		NEW	15 Jan 2025		6266.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265201695			11 Jan 2035	0	JP3468000009	JPY		92.00	(525.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
		Spread Change	15 Jan 2025											0.00	
		NEW	15 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261789957			02 Nov 2034	0	CNE000001GL8	CNY		100.00	(624.9906)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TDK CORP CMN															
	Buy	Upsize Trade	15 Jan 2025											0.00	
	Open	NEW	17 Jan 2025		6762.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,886.073913	21,689,850.00	1,886.196508	0.65	1.000000
SDB3265406615			11 Jan 2035	11,500	JP3538800008	JPY	1.000000	90.00	25.0000	ACT/365	1,886.196508	21,691,259.84	21,691,259.84	(1,409.84)	0.00
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
	Buy	Upsize Trade	15 Jan 2025											0.00	
	Open	NEW	17 Jan 2025		TNE.AX	AUD	AUD		4.335974	AUD-OIS-RBA	28.485588	22,503.61	28.488437	1.00	1.000000
SDB3260121474			22 Sep 2034	790	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	28.488437	22,505.87	22,505.87	(2.25)	0.00
TECHNOPRO HOLDINGS, INC. CMN															
	Buy	Upsize Trade	15 Jan 2025											0.00	
	Open	NEW	17 Jan 2025		6028.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,840.363636	6,248,800.00	2,840.548260	0.65	1.000000
SDB3260862001			12 Oct 2034	2,200	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,840.548260	6,249,206.17	6,249,206.17	(406.17)	0.00
TECMO KOEI HOLDINGS CO., LTD. CMN															
	Buy	Upsize Trade	15 Jan 2025											0.00	
	Open	NEW	17 Jan 2025		3635.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,781.291667	2,137,550.00	1,781.407451	0.65	1.000000
SDB3260121448			22 Sep 2034	1,200	JP3283460008	JPY	1.000000	90.00	25.0000	ACT/365	1,781.407451	2,137,688.94	2,137,688.94	(138.94)	0.00
TEIJIN LTD CMN															
	Buy	Partial Termination	15 Jan 2025											0.00	
	Close	NEW	17 Jan 2025		3401.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,295.272727	1,424,800.00	1,338,000.00	0.65	1.000000
SDB3264390198			20 Dec 2034	1,100	JP3544000007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,295.356920	1,424,892.61	1,471,800.00	(92.61)	0.00

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066831553 (Cont.)															
TERUMO CORP CMN															
			15 Jan 2025											0.00	
	Sell	New Trade	17 Jan 2025		4543.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,986.583333	(3,583,900.00)	2,986.389205	0.65	1.000000
SDB3265670271	Open	NEW	17 Jan 2035	(1,200)	JP3546800008	JPY	1.000000	100.00	(25.0000)	ACT/365	2,986.389205	(3,583,667.05)	(3,583,667.05)	(232.95)	0.00
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.509755	98,884.35	0.359157	2.00	1.000000
SDB3260123545	Close	NEW	25 Sep 2034	39,400	CNE000000ZV9	CNY	7.347100	100.00	(413.6104)	ACT/360	0.341581	13,458.29	14,150.79	(2.69)	0.00
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.504965	158,814.78	0.359157	2.00	1.000000
SDB3260123545	Close	NEW	25 Sep 2034	63,400	CNE000000ZV9	CNY	7.347100	100.00	(413.6104)	ACT/360	0.341043	21,622.13	22,770.55	(4.32)	0.00
TOHOKU ELECTRIC POWER CO INC CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		9506.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,089.785714	762,850.00	1,186.000000	0.65	1.000000
SDB3263589455	Close	NEW	06 Dec 2034	700	JP3605400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,089.856550	762,899.58	830,200.00	(49.59)	0.00
TOKIO MARINE HOLDINGS CMN															
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		8766.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,287.472223	(19,034,900.00)	5,409.908571	0.65	1.000000
SDB3264054743	Close	NEW	13 Dec 2034	(3,600)	JP3910660004	JPY	1.000000	90.00	25.0000	ACT/365	5,287.128537	(19,033,662.73)	(19,475,670.85)	(1,237.27)	0.00
TOKYO ELECTRIC POWER CMN															
			15 Jan 2025											0.00	
	Buy	Upsize Trade	17 Jan 2025		9501.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	422.791322	31,667,070.02	422.818803	0.65	1.000000
SDB3265465916	Open	NEW	12 Jan 2035	74,900	JP3585800000	JPY	1.000000	90.00	25.0000	ACT/365	422.818803	31,669,128.34	31,669,128.34	(2,058.36)	0.00
TOKYO ELECTRON LTD CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		8035.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	25,923.000000	12,961,500.00	26,907.965154	0.65	1.000000
SDB3265272421	Close	NEW	11 Jan 2035	500	JP3571400005	JPY	1.000000	92.00	(25.0000)	ACT/365	25,924.684995	12,962,342.50	13,453,982.58	(842.50)	0.00
TOKYO GAS CMN															
			15 Jan 2025											0.00	
		Div Pay Ratio Change	15 Jan 2025		9531.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265604066		NEW	17 Jan 2035	0	JP3573000001	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.238001	5,238.00	0.713137	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	1,000	CNE000000NK8	CNY	7.347100	90.00	50.0000	ACT/360	0.713137	713.14	713.14	(0.14)	0.00
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
			15 Jan 2025											10.85	
	Buy	Upsize Trade	17 Jan 2025		6110.HK	HKD	HKD		2.964960	HKD-HONIX	2.770000	2,770.00	2.773338	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	1,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.773338	2,773.34	2,773.34	(0.33)	0.00
			15 Jan 2025											0.00	
	Buy	Upsize Trade	17 Jan 2025		6110.HK	HKD	HKD		2.964960	HKD-HONIX	2.750857	96,279.99	2.751187	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	35,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.751187	96,291.54	96,291.54	(11.55)	0.00

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066831553 (Cont.)															
TOYO TANSO CMN															
			15 Jan 2025											0.00	
	Buy	New Trade	17 Jan 2025		5310.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,983.333333	1,195,000.00	3,983.592250	0.65	1.000000
SDB3265670269	Open	NEW	17 Jan 2035	300	JP3616000000	JPY	1.000000	90.00	25.0000	ACT/365	3,983.592250	1,195,077.68	1,195,077.68	(77.67)	0.00
TOYOTA INDUSTRIES CMN															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		6201.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	12,329.795918	60,416,000.00	12,865.000000	0.65	1.000000
SDB3264520286	Close	NEW	21 Dec 2034	4,900	JP3634600005	JPY	1.000000	92.00	(25.0000)	ACT/365	12,330.597355	60,419,927.04	63,038,500.00	(3,927.04)	0.00
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,036.5170)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		TWE.AX	AUD	AUD		4.335974	AUD-OIS-RBA	10.652291	(15,200.82)	10.651226	1.00	1.000000
SDB3260427219	Open	NEW	28 Sep 2034	(1,427)	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	10.651226	(15,199.30)	(15,199.30)	(1.52)	0.00
TSUBURAYA FIELDS HOLDINGS CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		2767.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,929.000000	(964,500.00)	1,928.874615	0.65	1.000000
SDB3260961441	Open	NEW	12 Oct 2034	(500)	JP3802680003	JPY	1.000000	92.00	(655.4545)	ACT/365	1,928.874615	(964,437.31)	(964,437.31)	(62.69)	0.00
UNICHARM CMN															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		8113.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,229.000000	(245,800.00)	1,228.920115	0.65	1.000000
SDB3264328847	Open	NEW	20 Dec 2034	(200)	JP3951600000	JPY	1.000000	92.00	(25.0000)	ACT/365	1,228.920115	(245,784.02)	(245,784.02)	(15.98)	0.00
USS CO LTD CMN															
			15 Jan 2025											0.00	
	Buy	Upsize Trade	17 Jan 2025		4732.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,326.395833	3,183,350.00	1,326.482049	0.65	1.000000
SDB3260121491	Open	NEW	22 Sep 2034	2,400	JP3944130008	JPY	1.000000	90.00	25.0000	ACT/365	1,326.482049	3,183,556.92	3,183,556.92	(206.92)	0.00
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Sell	Upsize Trade	17 Jan 2025		VNT.AX	AUD	AUD		4.335974	AUD-OIS-RBA	3.662064	(8,463.03)	3.661698	1.00	1.000000
SDB3265531272	Open	NEW	17 Jan 2035	(2,311)	AU0000184459	AUD	1.000000	100.00	(25.0000)	ACT/365	3.661698	(8,462.18)	(8,462.18)	(0.85)	0.00
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.494799	(36,237.00)	1.971313	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(2,500)	CNE100000QJ2	CNY	7.347100	100.00	(1,278.3890)	ACT/360	1.971313	(4,928.28)	(4,928.28)	(0.99)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.468249	(28,936.50)	1.968360	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(2,000)	CNE100000QJ2	CNY	7.347100	100.00	(1,278.3890)	ACT/360	1.968360	(3,936.72)	(3,936.72)	(0.79)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 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	(1,281.3575)	ACT/360	0.000000	0.00	0.00	0.00	0.000000

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066831553 (Cont.)															
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	52.325497	(189,313.65)	7.116341	2.00	1.000000
SDB3262681183	Open	NEW	16 Nov 2034	(3,618)	CNE100004413	CNY	7.347100	100.00	(1,767.3627)	ACT/360	7.116341	(25,746.92)	(25,746.92)	(5.15)	0.00
			15 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	52.104629	(56,377.21)	7.088672	2.00	1.000000
SDB3262681183	Open	NEW	16 Nov 2034	(1,082)	CNE100004413	CNY	7.347100	100.00	(1,767.3627)	ACT/360	7.088672	(7,669.94)	(7,669.94)	(1.53)	0.00
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		300476.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.322222	(43,490.00)	5.747880	2.00	1.000000
SDB3260123379	Close	NEW	25 Sep 2034	(900)	CNE1000020V4	CNY	7.347100	90.00	50.0000	ACT/360	6.571890	(5,914.70)	(5,173.09)	(1.18)	0.00
			15 Jan 2025											2.50	
	Sell	Full Termination	21 Jan 2025		300476.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.272001	(48,272.00)	5.747880	2.00	1.000000
SDB3260123379	Close	NEW	25 Sep 2034	(1,000)	CNE1000020V4	CNY	7.347100	90.00	50.0000	ACT/360	6.567255	(6,567.26)	(5,747.89)	(1.31)	0.00
VISIONAL INC CMN															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		4194.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	7,815.000000	781,500.00	7,815.507975	0.65	1.000000
SDB3260458716	Open	NEW	29 Sep 2034	100	JP3800270005	JPY	1.000000	90.00	25.0000	ACT/365	7,815.507975	781,550.80	781,550.80	(50.80)	0.00
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Buy	Upside Trade	17 Jan 2025		WBC.AX	AUD	AUD		4.335974	AUD-OIS-RBA	31.885226	635,695.75	31.888415	1.00	1.000000
SDB3265604093	Open	NEW	17 Jan 2035	19,937	AU000000WBC1	AUD	1.000000	100.00	25.0000	ACT/365	31.888415	635,759.33	635,759.33	(63.57)	0.00
WH GROUP LIMITED CMN															
			15 Jan 2025											10.85	
	Sell	Partial Termination	17 Jan 2025		0288.HK	HKD	HKD		2.964960	HKD-HONIX	5.962222	(26,830.00)	6.010000	1.20	1.000000
SDB3263985608	Close	NEW	13 Dec 2034	(4,500)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	5.955038	(26,797.67)	(27,045.00)	(3.22)	0.00
			15 Jan 2025											0.00	
	Sell	Partial Termination	17 Jan 2025		0288.HK	HKD	HKD		2.964960	HKD-HONIX	5.993500	(389,577.50)	6.010000	1.20	1.000000
SDB3263985608	Close	NEW	13 Dec 2034	(65,000)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	5.992781	(389,530.77)	(390,650.00)	(46.75)	0.00
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		WHA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264922955	Open	NEW	05 Jan 2035	0	TH3871010R19	THB	1.000000	100.00	(2,028.2963)	ACT/360	0.000000	0.00	0.00	0.00	
WILMAR INTERNATIONAL LTD CMN															
			15 Jan 2025											4.00	
	Sell	Partial Termination	17 Jan 2025		WLIL.SI	SGD	SGD		2.931400	SGD-SORA	3.056667	(3,668.00)	3.100000	0.75	1.000000
SDB3263985586	Close	NEW	14 Dec 2034	(1,200)	SG1T56930848	SGD	1.000000	100.00	20.0000	ACT/365	3.055215	(3,666.26)	(3,720.00)	(0.28)	0.00
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Buy	New Trade	17 Jan 2025		WTC.AX	AUD	AUD		4.335974	AUD-OIS-RBA	115.892055	35,810.64	115.903644	1.00	1.000000
SDB3265670288	Open	NEW	17 Jan 2035	309	AU000000WTC3	AUD	1.000000	100.00	25.0000	ACT/365	115.903644	35,814.23	35,814.23	(3.58)	0.00

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066831553 (Cont.)															
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		WOW.AX	AUD	AUD		4.336231	AUD-OIS-RBA	30.123341	311,836.83	30.490000	1.00	1.000000
SDB3262936508	Close	NEW	22 Nov 2034	10,352	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.126353	311,868.01	315,632.48	(31.18)	0.00
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
			15 Jan 2025											0.00	
	Sell	Upside Trade	17 Jan 2025		WOR.AX	AUD	AUD		4.335974	AUD-OIS-RBA	14.130007	(127,918.95)	14.128594	1.00	1.000000
SDB3264583145	Open	NEW	22 Dec 2034	(9,053)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	14.128594	(127,906.16)	(127,906.16)	(12.79)	0.00
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.889607	(205,349.92)	1.208999	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(23,100)	CNE000000V71	CNY	7.347100	100.00	(1,750.0000)	ACT/360	1.208999	(27,927.88)	(27,927.88)	(5.59)	0.00
			15 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.877940	(55,931.02)	1.207816	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(6,300)	CNE000000V71	CNY	7.347100	100.00	(1,750.0000)	ACT/360	1.207816	(7,609.24)	(7,609.24)	(1.52)	0.00
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	53.280002	(47,952.00)	7.516353	2.00	1.000000
SDB3264921686	Close	NEW	05 Jan 2035	(900)	CNE1000031K4	CNY	7.347100	90.00	50.0000	ACT/360	7.246155	(6,521.54)	(6,764.72)	(1.31)	0.00
			15 Jan 2025											2.50	
	Sell	Full Termination	21 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	53.434693	(261,830.00)	7.232966	2.00	1.000000
SDB3264921686	Close	NEW	05 Jan 2035	(4,900)	CNE1000031K4	CNY	7.347100	90.00	50.0000	ACT/360	7.269623	(35,621.15)	(35,441.53)	(7.13)	0.00
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	115.745716	81,022.00	15.758408	2.00	1.000000
SDB3260123659	Open	NEW	25 Sep 2034	700	CNE000001D72	CNY	7.347100	90.00	50.0000	ACT/360	15.758408	11,030.89	11,030.89	(2.21)	0.00
			15 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	116.017502	23,203.50	15.790135	2.00	1.000000
SDB3260123659	Open	NEW	25 Sep 2034	200	CNE000001D72	CNY	7.347100	90.00	50.0000	ACT/360	15.790135	3,158.03	3,158.03	(0.63)	0.00
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649848		NEW	02 Jan 2035	0	CNE000001C65	CNY		100.00	(1,761.6930)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.193054	(58,834.01)	0.894479	2.00	1.000000
SDB3260123069	Close	NEW	25 Sep 2034	(9,500)	CNE000001PZ9	CNY	7.347100	90.00	50.0000	ACT/360	0.842264	(8,001.51)	(8,497.55)	(1.60)	0.00
			15 Jan 2025											2.50	
	Sell	Full Termination	21 Jan 2025		002100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.194997	(3,717.00)	0.894479	2.00	1.000000
SDB3260123069	Close	NEW	25 Sep 2034	(600)	CNE000001PZ9	CNY	7.347100	90.00	50.0000	ACT/360	0.842810	(505.69)	(536.69)	(0.10)	0.00
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		000778.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.599003	1,799.50	0.524397	2.00	1.000000
SDB3262800230	Close	NEW	20 Nov 2034	500	CNE000000QG9	CNY	7.347100	100.00	(1,825.0000)	ACT/360	0.489829	244.91	262.20	(0.05)	0.00

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066831553 (Cont.)															
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			15 Jan 2025											0.84	
SDB3262800230	Buy	Partial Termination	21 Jan 2025		000778.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.606497	7,212.99	0.524397	2.00	1.000000
	Close	NEW	20 Nov 2034	2,000	CNE000000Q9G	CNY	7.347100	100.00	(1,825.0000)	ACT/360	0.491013	982.03	1,048.79	(0.20)	0.00
YAKULT HONSHA CO., LTD. CMN															
			15 Jan 2025											0.00	
SDB3260121541	Sell	Partial Termination	17 Jan 2025		2267.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,893.750000	(578,750.00)	2,987.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	(200)	JP3931600005	JPY	1.000000	90.00	25.0000	ACT/365	2,893.561906	(578,712.38)	(597,400.00)	(37.62)	0.00
YAMAHA CORPORATION CMN															
			15 Jan 2025											0.00	
SDB3262867375	Buy	Partial Termination	17 Jan 2025		7951.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,058.750000	423,500.00	1,129.500000	0.65	1.000000
	Close	NEW	22 Nov 2034	400	JP3942600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,058.818819	423,527.53	451,800.00	(27.53)	0.00
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
SDB3262741450	Sell	Upsize Trade	21 Jan 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.746765	(28,469.50)	2.278345	2.00	1.000000
	Open	NEW	17 Nov 2034	(1,700)	CNE100002Z65	CNY	7.347100	100.00	(1,604.7067)	ACT/360	2.278345	(3,873.19)	(3,873.19)	(0.77)	0.00
			15 Jan 2025											5.84	
SDB3262741450	Sell	Upsize Trade	21 Jan 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.802856	(117,619.99)	2.285212	2.00	1.000000
	Open	NEW	17 Nov 2034	(7,000)	CNE100002Z65	CNY	7.347100	100.00	(1,604.7067)	ACT/360	2.285212	(15,996.48)	(15,996.48)	(3.20)	0.00
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260427198	Sell	Upsize Trade	21 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.040002	(904.00)	1.229453	2.00	1.000000
	Open	NEW	10 Oct 2034	(100)	CNE100000C56	CNY	7.347100	100.00	(1,873.2356)	ACT/360	1.229453	(122.95)	(122.95)	(0.02)	0.00
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3262179000	Sell	Partial Termination	21 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.487711	(50,706.99)	2.045694	2.00	1.000000
	Close	NEW	09 Nov 2034	(3,500)	CNE1000031L2	CNY	7.347100	90.00	50.0000	ACT/360	1.970349	(6,896.22)	(7,159.93)	(1.38)	0.00
			15 Jan 2025											2.50	
SDB3262179000	Sell	Partial Termination	21 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.498333	(13,048.50)	2.045694	2.00	1.000000
	Close	NEW	09 Nov 2034	(900)	CNE1000031L2	CNY	7.347100	90.00	50.0000	ACT/360	1.972453	(1,775.21)	(1,841.12)	(0.36)	0.00
YASKAWA ELECTRIC CORPORATION CMN															
			15 Jan 2025											0.00	
SDB3264520310	Buy	Partial Termination	17 Jan 2025		6506.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,194.613207	44,462,899.99	4,108.613056	0.65	1.000000
	Close	NEW	21 Dec 2034	10,600	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4,194.885857	44,465,790.08	43,551,298.39	(2,890.09)	0.00
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260961787	Sell	Partial Termination	21 Jan 2025		300415.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.365003	(4,073.00)	2.739427	2.00	1.000000
	Close	NEW	13 Oct 2034	(200)	CNE100001YB1	CNY	7.347100	90.00	50.0000	ACT/360	2.769669	(553.93)	(547.89)	(0.11)	0.00
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3261862948	Buy	Partial Termination	21 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.290002	55,930.03	0.442460	0.00	1.000000
	Close	NEW	02 Nov 2034	17,000	CNE100000VP9	CNY	7.347100	100.00	(1,405.5722)	ACT/360	0.447796	7,612.53	7,521.82	0.00	0.00

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066831553 (Cont.)															
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3264328827	Buy	Partial Termination	21 Jan 2025		600177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.191467	27,850.99	1.215399	2.00	1.000000
	Close	NEW	21 Dec 2034	3,400	CNE000000XR2	CNY	7.347100	100.00	(1,747.1343)	ACT/360	1.115242	3,791.82	4,132.36	(0.76)	0.00
			15 Jan 2025											(2.50)	
SDB3264328827	Buy	Partial Termination	21 Jan 2025		600177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.164924	113,492.44	1.215399	2.00	1.000000
	Close	NEW	21 Dec 2034	13,900	CNE000000XR2	CNY	7.347100	100.00	(1,747.1343)	ACT/360	1.111257	15,446.47	16,894.05	(3.09)	0.00
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260123527	Sell	Partial Termination	21 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.469798	(37,348.99)	1.026944	2.00	1.000000
	Close	NEW	25 Sep 2034	(5,000)	CNE100000015	CNY	7.347100	90.00	50.0000	ACT/360	1.015903	(5,079.52)	(5,134.72)	(1.02)	0.00
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3261230684		Spread Change	15 Jan 2025		000948.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0	CNE0000010M6	CNY		100.00	(1,506.3271)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
SDB3260188344	Buy	Partial Termination	21 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.208150	242,178.98	0.736067	2.00	1.000000
	Close	NEW	10 Oct 2034	46,500	CNE000001NB5	CNY	7.347100	100.00	(1,897.9826)	ACT/360	0.709073	32,971.89	34,227.12	(6.59)	0.00
			15 Jan 2025											(2.50)	
SDB3260188344	Buy	Partial Termination	21 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.211581	52,636.97	0.736067	2.00	1.000000
	Close	NEW	10 Oct 2034	10,100	CNE000001NB5	CNY	7.347100	100.00	(1,897.9826)	ACT/360	0.709303	7,163.96	7,434.28	(1.43)	0.00
			15 Jan 2025											0.00	
SDB3260188344		Spread Change	15 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	10 Oct 2034	0	CNE000001NB5	CNY		100.00	(1,902.2385)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3263185966	Sell	Partial Termination	21 Jan 2025		300674.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.976665	(28,465.00)	2.665683	2.00	1.000000
	Close	NEW	30 Nov 2034	(1,500)	CNE100003FQ4	CNY	7.347100	90.00	50.0000	ACT/360	2.580853	(3,871.28)	(3,998.52)	(0.77)	0.00
			15 Jan 2025											2.50	
SDB3263185966	Sell	Full Termination	21 Jan 2025		300674.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.914760	(39,721.00)	2.665683	2.00	1.000000
	Close	NEW	30 Nov 2034	(2,100)	CNE100003FQ4	CNY	7.347100	90.00	50.0000	ACT/360	2.573294	(5,403.92)	(5,597.93)	(1.08)	0.00
ZENKOKU HOSHO CO LTD CMN															
			15 Jan 2025											0.00	
SDB3265272416	Buy	Upsize Trade	17 Jan 2025		7164.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,348.666667	1,604,600.00	5,349.014330	0.65	1.000000
	Open	NEW	11 Jan 2035	300	JP3429250008	JPY	1.000000	90.00	25.0000	ACT/365	5,349.014330	1,604,704.30	1,604,704.30	(104.30)	0.00
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
SDB3260122907	Sell	Partial Termination	21 Jan 2025		300718.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.661602	(42,527.76)	4.191077	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,100)	CNE1000035C2	CNY	7.347100	90.00	50.0000	ACT/360	5.258032	(5,783.84)	(4,610.18)	(1.16)	0.00
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
SDB3262681155		Spread Change	15 Jan 2025		300401.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE100001XX7	CNY		100.00	(2,040.0403)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.859999	1,086.00	1.468038	2.00	1.000000
SDB3262800204	Close	NEW	20 Nov 2034	100	CNE1000008X5	CNY	7.347100	100.00	(1,100.0000)	ACT/360	1.478554	147.86	146.80	(0.03)	0.00
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.834999	(3,367.00)	2.290349	2.00	1.000000
SDB3262990902	Open	NEW	24 Nov 2034	(200)	CNE000001JL2	CNY	7.347100	100.00	(1,876.6791)	ACT/360	2.290349	(458.07)	(458.07)	(0.09)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.366152	(22,576.00)	2.361821	2.00	1.000000
SDB3262990902	Open	NEW	24 Nov 2034	(1,300)	CNE000001JL2	CNY	7.347100	100.00	(1,876.6791)	ACT/360	2.361821	(3,070.37)	(3,070.37)	(0.61)	0.00
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.009998	25,010.00	3.293867	2.00	1.000000
SDB3264716698	Close	NEW	02 Jan 2035	1,000	CNE000000WQ6	CNY	7.347100	100.00	(1,349.7382)	ACT/360	3.405031	3,405.03	3,293.87	(0.68)	0.00
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.045833	45,082.50	3.293867	2.00	1.000000
SDB3264716698	Close	NEW	02 Jan 2035	1,800	CNE000000WQ6	CNY	7.347100	100.00	(1,349.7382)	ACT/360	3.408771	6,135.79	5,928.96	(1.23)	0.00
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.040001	(2,204.00)	3.000259	2.00	1.000000
SDB3260427189	Close	NEW	10 Oct 2034	(100)	CNE000001J84	CNY	7.347100	90.00	50.0000	ACT/360	2.997471	(299.75)	(300.03)	(0.06)	0.00
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.788269	(91,172.45)	3.916554	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(3,167)	CNE1000003RM8	CNY	7.347100	100.00	(525.5114)	ACT/360	3.916554	(12,403.73)	(12,403.73)	(2.48)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.908856	(182,819.61)	3.931645	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(6,324)	CNE1000003RM8	CNY	7.347100	100.00	(525.5114)	ACT/360	3.931645	(24,863.72)	(24,863.72)	(4.98)	0.00
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427095		NEW	10 Oct 2034	0	CNE1000003RM8	CNY		100.00	(890.9690)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.355000	(5,871.00)	3.993656	2.00	1.000000
SDB3265465962	Open	NEW	16 Jan 2035	(200)	CNE000001M22	CNY	7.347100	100.00	(875.0000)	ACT/360	3.993656	(798.73)	(798.73)	(0.16)	0.00
			15 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.190001	(2,919.00)	3.969881	2.00	1.000000
SDB3265465962	Open	NEW	16 Jan 2035	(100)	CNE000001M22	CNY	7.347100	100.00	(875.0000)	ACT/360	3.969881	(396.99)	(396.99)	(0.08)	0.00
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.169997	1,217.00	1.656906	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	100	CNE100000MK9	CNY	7.347100	90.00	50.0000	ACT/360	1.656906	165.69	165.69	(0.03)	0.00

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066831553 (Cont.)															
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.864975	(311,516.98)	0.525642	2.00	1.000000
SDB3265670284	Open	NEW	18 Jan 2035	(80,600)	CNE000000TS8	CNY	7.347100	100.00	(2,250.0000)	ACT/360	0.525642	(42,366.75)	(42,366.75)	(8.48)	0.00
			15 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.853121	(69,741.49)	0.524205	2.00	1.000000
SDB3265670284	Open	NEW	18 Jan 2035	(18,100)	CNE000000TS8	CNY	7.347100	100.00	(2,250.0000)	ACT/360	0.524205	(9,488.11)	(9,488.11)	(1.90)	0.00
			15 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.865500	287,581.60	0.525642	0.00	1.000000
SDB3265670284	Close	NEW	18 Jan 2035	74,397	CNE000000TS8	CNY	7.347100	100.00	(2,250.0000)	ACT/360	0.526126	39,142.20	39,106.19	0.00	0.00
ZHONGJI INNOVATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											0.00	
		Spread Change	15 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741478		NEW	17 Nov 2034	0	CNE100001CY9	CNY		100.00	(1,053.1317)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.325003	2,130.00	0.724740	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	400	CNE000000W62	CNY	7.347100	90.00	50.0000	ACT/360	0.724740	289.90	289.90	(0.06)	0.00
			15 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.288572	3,702.00	0.720022	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	700	CNE000000W62	CNY	7.347100	90.00	50.0000	ACT/360	0.720022	504.02	504.02	(0.10)	0.00
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			15 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.532857	11,946.00	1.260464	2.00	1.000000
SDB3260123647	Close	NEW	25 Sep 2034	1,400	CNE0000006B7	CNY	7.347100	100.00	(1,247.7602)	ACT/360	1.161333	1,625.87	1,764.65	(0.33)	0.00
			15 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.499091	9,349.00	1.260464	2.00	1.000000
SDB3260123647	Close	NEW	25 Sep 2034	1,100	CNE0000006B7	CNY	7.347100	100.00	(1,247.7602)	ACT/360	1.157124	1,272.84	1,386.51	(0.25)	0.00

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