

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 16, 2025  
Run Date: Jan 16, 2025 10:59 PM EST

# Equity Synthetic Daily Activity AR=302304.7

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## CFD Daily Activity NEW

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553</b>															
<b>3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
SDB3260962153	Sell	Upsize Trade	21 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.589998	(53,154.00)	12.049348	2.00	1.000000
	Open	NEW	13 Oct 2034	(600)	CNE1000042T2	CNY	7.346500	100.00	(1,823.5610)	ACT/360	12.049348	(7,229.61)	(7,229.61)	(1.45)	0.00
			16 Jan 2025											2.50	
SDB3260962153	Sell	Upsize Trade	21 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	86.220003	(34,488.00)	11.730920	2.00	1.000000
	Open	NEW	13 Oct 2034	(400)	CNE1000042T2	CNY	7.346500	100.00	(1,823.5610)	ACT/360	11.730920	(4,692.37)	(4,692.37)	(0.94)	0.00
			16 Jan 2025											0.00	
SDB3260962153		Spread Change	16 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	13 Oct 2034	0	CNE1000042T2	CNY		100.00	(1,823.8303)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
<b>ADVANTEST CORP CMN</b>															
			16 Jan 2025											0.00	
SDB3265272450	Buy	Full Termination	20 Jan 2025		6857.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	9,199.052632	17,478,200.00	9,960.142022	0.65	1.000000
	Close	NEW	11 Jan 2035	1,900	JP3122400009	JPY	1.000000	92.00	(25.0000)	ACT/365	9,199.650570	17,479,336.08	18,924,269.84	(1,136.08)	0.00
<b>AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
SDB3260123451	Buy	Upsize Trade	21 Jan 2025		000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.735001	1,973.50	2.686179	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE000000RM5	CNY	7.346500	90.00	50.0000	ACT/360	2.686179	268.62	268.62	(0.05)	0.00
			16 Jan 2025											0.84	
SDB3260123451	Buy	Upsize Trade	21 Jan 2025		000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.898572	13,929.00	2.709348	2.00	1.000000
	Open	NEW	25 Sep 2034	700	CNE000000RM5	CNY	7.346500	90.00	50.0000	ACT/360	2.709348	1,896.54	1,896.54	(0.38)	0.00
<b>AEON CMN</b>															
			16 Jan 2025											0.00	
SDB3265670263	Sell	Upsize Trade	20 Jan 2025		8267.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,596.268292	(14,744,700.00)	3,596.034535	0.65	1.000000
	Open	NEW	17 Jan 2035	(4,100)	JP3388200002	JPY	1.000000	100.00	(25.0000)	ACT/365	3,596.034535	(14,743,741.59)	(14,743,741.59)	(958.41)	0.00
<b>AGL ENERGY LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3260962041	Sell	Upsize Trade	20 Jan 2025		AGLAX	AUD	AUD		4.336231	AUD-OIS-RBA	11.618230	(31,857.19)	11.617068	1.00	1.000000
	Open	NEW	12 Oct 2034	(2,742)	AU000000AGL7	AUD	1.000000	100.00	(25.0000)	ACT/365	11.617068	(31,854.00)	(31,854.00)	(3.19)	0.00
<b>AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3262800220	Buy	Partial Termination	21 Jan 2025		603529.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.888185	43,877.00	5.601759	2.00	1.000000
	Close	NEW	20 Nov 2034	1,100	CNE1000051B1	CNY	7.346500	100.00	(1,533.7628)	ACT/360	5.431092	5,974.20	6,161.93	(1.19)	0.00
			16 Jan 2025											(2.50)	
SDB3262800220	Buy	Partial Termination	21 Jan 2025		603529.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.046877	32,037.50	5.601759	2.00	1.000000
	Close	NEW	20 Nov 2034	800	CNE1000051B1	CNY	7.346500	100.00	(1,533.7628)	ACT/360	5.450878	4,360.70	4,481.41	(0.87)	0.00
<b>AIR WATER CMN</b>															
			16 Jan 2025											0.00	
SDB3260760796	Buy	Upsize Trade	20 Jan 2025		4088.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,830.333333	549,100.00	1,830.452305	0.65	1.000000
	Open	NEW	12 Oct 2034	300	JP3160670000	JPY	1.000000	90.00	25.0000	ACT/365	1,830.452305	549,135.69	549,135.69	(35.69)	0.00

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<b>066831553 (Cont.)</b>															
<b>AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD</b>															
			16 Jan 2025											0.21	
SDB3260121431	Sell	Upside Trade	21 Jan 2025		AOT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	57.178576	(40,025.00)	1.650910	4.00	1.000000
	Open	NEW	22 Sep 2034	(700)	TH0765010R16	THB	34.620000	100.00	(73.1102)	ACT/360	1.650910	(1,155.64)	(1,155.64)	(0.46)	0.00
			16 Jan 2025											0.00	
SDB3260121431		Spread Change	16 Jan 2025		AOT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	TH0765010R16	THB		100.00	(67.1024)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
<b>AMPOL LTD CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3260458813	Sell	Upside Trade	20 Jan 2025		ALD.AX	AUD	AUD		4.336231	AUD-OIS-RBA	29.775231	(33,556.69)	29.772253	1.00	1.000000
	Open	NEW	29 Sep 2034	(1,127)	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	29.772253	(33,553.33)	(33,553.33)	(3.36)	0.00
<b>ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
SDB3263426667	Sell	Upside Trade	21 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.222224	(23,600.00)	3.567743	2.00	1.000000
	Open	NEW	04 Dec 2034	(900)	CNE1000030R1	CNY	7.346500	100.00	(1,638.1037)	ACT/360	3.567743	(3,210.97)	(3,210.97)	(0.64)	0.00
			16 Jan 2025											5.84	
SDB3263426667	Sell	Upside Trade	21 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.081998	(26,082.00)	3.547478	2.00	1.000000
	Open	NEW	04 Dec 2034	(1,000)	CNE1000030R1	CNY	7.346500	100.00	(1,638.1037)	ACT/360	3.547478	(3,547.48)	(3,547.48)	(0.71)	0.00
			16 Jan 2025											0.00	
SDB3263426667		Spread Change	16 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	(1,583.7240)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
<b>ANSELL LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3260427214	Sell	Upside Trade	20 Jan 2025		ANN.AX	AUD	AUD		4.336231	AUD-OIS-RBA	34.463960	(35,463.41)	34.460514	1.00	1.000000
	Open	NEW	28 Sep 2034	(1,029)	AU000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	34.460514	(35,459.87)	(35,459.87)	(3.55)	0.00
<b>APPEN LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3264983893	Buy	Partial Termination	20 Jan 2025		APX.AX	AUD	AUD		4.336231	AUD-OIS-RBA	2.637782	2,081.21	2.640000	1.00	1.000000
	Close	NEW	04 Jan 2035	789	AU000000APX3	AUD	1.000000	100.00	(538.8108)	ACT/365	2.638046	2,081.42	2,082.96	(0.21)	0.00
<b>ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3264716694	Buy	Upside Trade	21 Jan 2025		600629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.167649	121,697.97	1.112090	2.00	1.000000
	Open	NEW	02 Jan 2035	14,900	CNE000000784	CNY	7.346500	90.00	50.0000	ACT/360	1.112090	16,570.14	16,570.14	(3.31)	0.00
			16 Jan 2025											(2.50)	
SDB3264716694	Buy	Upside Trade	21 Jan 2025		600629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.220711	23,017.99	1.118941	2.00	1.000000
	Open	NEW	02 Jan 2035	2,800	CNE000000784	CNY	7.346500	90.00	50.0000	ACT/360	1.118941	3,133.03	3,133.03	(0.63)	0.00
<b>ASAHI GROUP HOLDINGS LTD CMN</b>															
			16 Jan 2025											0.00	
SDB3265670265		Div Pay Ratio Change	16 Jan 2025		2502.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Jan 2035	0	JP3116000005	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
<b>ASAHI KASEI CMN</b>															
			16 Jan 2025											0.00	
SDB3262867376	Buy	Upside Trade	20 Jan 2025		3407.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,044.250000	417,700.00	1,044.317876	0.65	1.000000
	Open	NEW	22 Nov 2034	400	JP3111200006	JPY	1.000000	90.00	25.0000	ACT/365	1,044.317876	417,727.15	417,727.15	(27.15)	0.00

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<b>066831553 (Cont.)</b>															
<b>ASICS CORP CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		7936.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,337.255814	(14,350,200.00)	3,337.038892	0.65	1.000000
SDB3264453044	Open	NEW	20 Dec 2034	(4,300)	JP3118000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,337.038892	(14,349,267.24)	(14,349,267.24)	(932.76)	0.00
<b>BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.926459	(168,833.58)	1.078458	2.00	1.000000
SDB3261588073	Open	NEW	26 Oct 2034	(21,300)	CNE000000LP1	CNY	7.346500	100.00	(1,994.1767)	ACT/360	1.078458	(22,971.16)	(22,971.16)	(4.60)	0.00
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.954283	(521,800.96)	1.081882	2.00	1.000000
SDB3261588073	Open	NEW	26 Oct 2034	(65,600)	CNE000000LP1	CNY	7.346500	100.00	(1,994.1767)	ACT/360	1.081882	(70,971.46)	(70,971.46)	(14.21)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261588073	Open	NEW	26 Oct 2034	0	CNE000000LP1	CNY		100.00	(1,981.1787)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.01	
	Buy	Partial Termination	21 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.050004	605.00	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	100	CNE100000734	CNY	7.346500	100.00	(519.9397)	ACT/360	0.823687	82.37	83.99	(0.02)	0.00
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.032998	15,082.50	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	2,500	CNE100000734	CNY	7.346500	100.00	(519.9397)	ACT/360	0.821166	2,052.91	2,099.64	(0.41)	0.00
			16 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.028206	23,510.00	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	3,900	CNE100000734	CNY	7.346500	100.00	(519.9397)	ACT/360	0.820788	3,201.07	3,275.43	(0.64)	0.00
<b>BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			16 Jan 2025											0.21	
	Sell	Upside Trade	21 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.236437	(56,029.88)	0.151191	4.00	1.000000
SDB3263247203	Open	NEW	29 Nov 2034	(10,700)	TH0148010R15	THB	34.620000	100.00	(1,111.1109)	ACT/360	0.151191	(1,617.74)	(1,617.74)	(0.65)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263247203	Open	NEW	29 Nov 2034	0	TH0148010R15	THB		100.00	(1,111.0512)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BAYCURRENT CMN</b>															
			16 Jan 2025											0.00	
	Sell	Partial Termination	20 Jan 2025		6532.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,892.000000	(1,178,400.00)	5,320.000000	0.65	1.000000
SDB3260427170	Close	NEW	28 Sep 2034	(200)	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,891.617020	(1,178,323.40)	(1,064,000.00)	(76.60)	0.00
<b>BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		300803.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	90.908997	136,363.50	12.373845	2.00	1.000000
SDB3260123489	Open	NEW	25 Sep 2034	1,500	CNE000001QQ6	CNY	7.346500	90.00	50.0000	ACT/360	12.373845	18,560.77	18,560.77	(3.71)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		300803.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	91.374000	91,374.00	12.441293	2.00	1.000000
SDB3260123489	Open	NEW	25 Sep 2034	1,000	CNE000001QQ6	CNY	7.346500	90.00	50.0000	ACT/360	12.441293	12,441.29	12,441.29	(2.49)	0.00
<b>BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.745331	(65,235.99)	2.957637	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(3,000)	CNE1000012M0	CNY	7.346500	100.00	(1,749.8026)	ACT/360	2.957637	(8,872.91)	(8,872.91)	(1.78)	0.00

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<b>066831553 (Cont.)</b>															
<b>BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.653459	(28,149.50)	2.946126	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(1,300)	CNE1000012M0	CNY	7.346500	100.00	(1,749.8026)	ACT/360	2.946126	(3,829.96)	(3,829.96)	(0.77)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 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	(1,737.7526)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
<b>BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.948918	33,111.00	1.289142	2.00	1.000000
SDB3264921700	Close	NEW	05 Jan 2035	3,700	CNE100001617	CNY	7.346500	100.00	(1,738.5688)	ACT/360	1.218466	4,508.32	4,769.83	(0.90)	0.00
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.994998	7,196.00	1.289142	2.00	1.000000
SDB3264921700	Close	NEW	05 Jan 2035	800	CNE100001617	CNY	7.346500	100.00	(1,738.5688)	ACT/360	1.224331	979.46	1,031.31	(0.20)	0.00
<b>BEIJING GEOENVIRON ENGINEERING &amp; TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 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	(1,302.0598)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.169998	(9,085.00)	2.471347	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(500)	CNE100002813	CNY	7.346500	100.00	(1,001.8866)	ACT/360	2.471347	(1,235.67)	(1,235.67)	(0.25)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 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	(1,017.2242)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
	Buy	New Trade	21 Jan 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.700302	65,662.96	0.912040	0.00	1.000000
SDB3265743529	Open	NEW	19 Jan 2035	9,800	CNE100000GX4	CNY	7.346500	90.00	50.0000	ACT/360	0.912040	8,937.99	8,937.99	0.00	0.00
			16 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.795647	(42,133.01)	0.912040	2.00	1.000000
SDB3265743529	Close	NEW	19 Jan 2035	(6,200)	CNE100000GX4	CNY	7.346500	90.00	50.0000	ACT/360	0.924602	(5,732.53)	(5,654.65)	(1.15)	0.00
			16 Jan 2025											5.84	
	Sell	Full Termination	21 Jan 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.753725	(24,313.41)	0.912040	2.00	1.000000
SDB3265743529	Close	NEW	19 Jan 2035	(3,600)	CNE100000GX4	CNY	7.346500	90.00	50.0000	ACT/360	0.918591	(3,306.93)	(3,283.34)	(0.66)	0.00
			16 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.753725	(44,574.58)	0.918591	2.00	1.000000
SDB3265743552	Open	NEW	19 Jan 2035	(6,600)	CNE100000GX4	CNY	7.346500	100.00	(1,847.0588)	ACT/360	0.918591	(6,062.70)	(6,062.70)	(1.21)	0.00
<b>BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE &amp; TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
	Buy	Full Termination	21 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.438185	447,233.03	1.271661	0.00	1.000000
SDB3263589510	Close	NEW	07 Dec 2034	39,100	CNE100000ZB0	CNY	7.346500	100.00	(1,480.3472)	ACT/360	1.556957	60,877.02	49,721.95	0.00	0.00
<b>BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.809907	169,166.00	2.152644	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	10,700	CNE100000YL2	CNY	7.346500	90.00	50.0000	ACT/360	2.152644	23,033.29	23,033.29	(4.61)	0.00

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<b>066831553 (Cont.)</b>															
<b>BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.818173	64,854.51	2.153050	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	4,100	CNE100000YL2	CNY	7.346500	90.00	50.0000	ACT/360	2.153050	8,827.50	8,827.50	(1.77)	0.00
<b>BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.543748	(23,270.00)	1.978793	2.00	1.000000
SDB3262540455	Open	NEW	16 Nov 2034	(1,600)	CNE100001RL4	CNY	7.346500	100.00	(1,729.8358)	ACT/360	1.978793	(3,166.07)	(3,166.07)	(0.63)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.595754	(58,383.02)	1.985205	2.00	1.000000
SDB3262540455	Open	NEW	16 Nov 2034	(4,000)	CNE100001RL4	CNY	7.346500	100.00	(1,729.8358)	ACT/360	1.985205	(7,940.82)	(7,940.82)	(1.59)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262540455	Open	NEW	16 Nov 2034	0	CNE100001RL4	CNY		100.00	(1,729.4225)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.167393	(312,428.51)	2.607877	2.00	1.000000
SDB3263707306	Open	NEW	08 Dec 2034	(16,300)	CNE100001401	CNY	7.346500	100.00	(1,787.2807)	ACT/360	2.607877	(42,508.40)	(42,508.40)	(8.51)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.330119	(158,506.98)	2.629138	2.00	1.000000
SDB3263707306	Open	NEW	08 Dec 2034	(8,200)	CNE100001401	CNY	7.346500	100.00	(1,787.2807)	ACT/360	2.629138	(21,558.93)	(21,558.93)	(4.32)	0.00
<b>BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.211667	(290,811.02)	0.708852	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(55,800)	CNE100001P43	CNY	7.346500	100.00	(1,573.1415)	ACT/360	0.708852	(39,553.94)	(39,553.94)	(7.92)	0.00
			16 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.203217	313,233.66	0.667539	0.00	1.000000
SDB3265406645	Close	NEW	12 Jan 2035	60,200	CNE100001P43	CNY	7.346500	100.00	(1,573.1415)	ACT/360	0.708258	42,637.13	40,185.87	0.00	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.189045	(43,587.98)	0.706011	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(8,400)	CNE100001P43	CNY	7.346500	100.00	(1,573.1415)	ACT/360	0.706011	(5,930.49)	(5,930.49)	(1.19)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406645	Open	NEW	12 Jan 2035	0	CNE100001P43	CNY		100.00	(1,592.5412)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BHARAT ELECTRONICS LIMITED CMN</b>															
			16 Jan 2025											11.00	
	Sell	Partial Termination	17 Jan 2025		BAJE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	275.662549	(5,259,090.11)	3.057929	4.00	1.000000
SDB3265531683	Close	NEW	16 Jan 2035	(19,078)	INE263A01024	INR	86.555000	78.16	75.0000	ACT/360	3.180048	(60,668.96)	(58,339.17)	(24.30)	0.00
<b>BHARAT HEAVY ELECTRICALS LTD CMN</b>															
			16 Jan 2025											11.00	
	Sell	Full Termination	17 Jan 2025		BHEL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	209.735291	(2,601,556.55)	2.264997	4.00	1.000000
SDB3265604670	Close	NEW	16 Jan 2035	(12,404)	INE257A01026	INR	86.555000	78.16	75.0000	ACT/360	2.419510	(30,011.60)	(28,095.02)	(12.02)	0.00
<b>BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.100004	3,820.00	2.646565	2.00	1.000000
SDB3260123369	Close	NEW	25 Sep 2034	200	CNE100003R98	CNY	7.346500	100.00	(1,246.3401)	ACT/360	2.599748	519.95	529.31	(0.10)	0.00

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<b>066831553 (Cont.)</b>															
<b>BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											0.84	
SDB3260123369	Buy	Partial Termination	21 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.806061	22,567.27	2.646565	2.00	1.000000
	Close	NEW	25 Sep 2034	1,200	CNE100003R98	CNY	7.346500	100.00	(1,246.3401)	ACT/360	2.560594	3,072.71	3,175.88	(0.61)	0.00
<b>BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A</b>															
			16 Jan 2025											0.00	
SDB3263644993	Sell	Partial Termination	20 Jan 2025		3998.HK	HKD	HKD		2.639170	HKD-HONIX	3.664167	(175,880.02)	3.880000	1.20	1.000000
	Close	NEW	06 Dec 2034	(48,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.663727	(175,858.90)	(186,240.00)	(21.11)	0.00
			16 Jan 2025											10.85	
SDB3263644993	Sell	Partial Termination	20 Jan 2025		3998.HK	HKD	HKD		2.639170	HKD-HONIX	3.654285	(51,159.99)	3.880000	1.20	1.000000
	Close	NEW	06 Dec 2034	(14,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.649882	(51,098.35)	(54,320.00)	(6.14)	0.00
<b>BRAMBLES LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3265465954	Buy	Partial Termination	20 Jan 2025		BXB.AX	AUD	AUD		4.336231	AUD-OIS-RBA	18.967736	27,104.89	19.397085	1.00	1.000000
	Close	NEW	12 Jan 2035	1,429	AU000000BXB1	AUD	1.000000	100.00	(25.0000)	ACT/365	18.969633	27,107.61	27,718.43	(2.71)	0.00
<b>BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3260644174	Buy	Full Termination	20 Jan 2025		BRG.AX	AUD	AUD		4.336231	AUD-OIS-RBA	36.512507	255,587.55	35.406489	1.00	1.000000
	Close	NEW	06 Oct 2034	7,000	AU000000BRG2	AUD	1.000000	100.00	(25.0000)	ACT/365	36.516158	255,613.11	247,845.42	(25.56)	0.00
<b>BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
SDB3260123358	Sell	Partial Termination	21 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.439322	(79,292.00)	2.003359	2.00	1.000000
	Close	NEW	25 Sep 2034	(5,900)	CNE0000012Q3	CNY	7.346500	90.00	50.0000	ACT/360	1.828527	(10,788.31)	(11,819.82)	(2.16)	0.00
			16 Jan 2025											5.84	
SDB3260123358	Sell	Partial Termination	21 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.405627	(21,449.00)	2.003359	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,600)	CNE0000012Q3	CNY	7.346500	90.00	50.0000	ACT/360	1.823333	(2,917.33)	(3,205.37)	(0.58)	0.00
<b>BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			16 Jan 2025											0.21	
SDB3264390770	Buy	Partial Termination	21 Jan 2025		BTS_nBK	USD	USD		4.330000	USD-Federal Funds-H.15	5.824994	352,994.64	0.179755	4.00	1.000000
	Close	NEW	20 Dec 2034	60,600	TH0221010R10	THB	34.620000	100.00	(1,298.8356)	ACT/360	0.168326	10,200.56	10,893.15	(4.08)	0.00
			16 Jan 2025											0.00	
SDB3264390770		Spread Change	16 Jan 2025		BTS_nBK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Dec 2034	0	TH0221010R10	THB	100.00	100.00	(1,296.8001)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
SDB3262867370	Sell	Upsize Trade	21 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.155120	(29,028.82)	3.693436	2.00	1.000000
	Open	NEW	24 Nov 2034	(1,069)	CNE1000055F3	CNY	7.346500	100.00	(1,910.4546)	ACT/360	3.693436	(3,948.28)	(3,948.28)	(0.79)	0.00
			16 Jan 2025											2.50	
SDB3262867370	Sell	Upsize Trade	21 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.505375	(17,355.89)	3.742326	2.00	1.000000
	Open	NEW	24 Nov 2034	(631)	CNE1000055F3	CNY	7.346500	100.00	(1,910.4546)	ACT/360	3.742326	(2,361.41)	(2,361.41)	(0.47)	0.00
			16 Jan 2025											0.00	
SDB3262867370		Spread Change	16 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE1000055F3	CNY	100.00	100.00	(1,886.1335)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>CAL-COMP ELEC (THAILAND) PCL NVDR CMN</b>															
		Spread Change	16 Jan 2025		CCET_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264922958		NEW	05 Jan 2035	0	TH0639010R13	THB		100.00	(2,320.7500)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	16 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	609.520319	304,760.16	89.857566	2.00	1.000000
SDB3260497774	Close	NEW	11 Oct 2034	500	CNE1000041R8	CNY		7.346500	(1,298.8416)	ACT/360	82.991014	41,495.51	44,928.78	(8.30)	0.00
		Spread Change	16 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260497774		NEW	11 Oct 2034	0	CNE1000041R8	CNY		100.00	(1,301.5903)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CANARA BANK CMN</b>															
	Sell	Full Termination	16 Jan 2025		CNBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	97.367917	(2,812,180.18)	1.063582	4.00	1.000000
SDB3265604662	Close	NEW	16 Jan 2035	(28,882)	INE476A01022	INR		86.555000	75.0000	ACT/360	1.123238	(32,441.36)	(30,718.38)	(13.00)	0.00
<b>CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	16 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.782334	10,173.50	0.923160	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	1,500	CNE100000M39	CNY		7.346500	50.0000	ACT/360	0.923160	1,384.74	1,384.74	(0.28)	0.00
	Buy	Upsize Trade	16 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.781765	11,529.00	0.923391	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	1,700	CNE100000M39	CNY		7.346500	50.0000	ACT/360	0.923391	1,569.76	1,569.76	(0.31)	0.00
<b>CANON INC. CMN</b>															
	Buy	New Trade	16 Jan 2025		7751.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,913.125000	3,930,500.00	4,913.444353	0.65	1.000000
SDB3265743512	Open	NEW	18 Jan 2035	800	JP3242800005	JPY		1.000000	25.0000	ACT/365	4,913.444353	3,930,755.48	3,930,755.48	(255.48)	0.00
<b>CAPCOM CO., LTD. CMN</b>															
	Sell	Upsize Trade	16 Jan 2025		9697.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,379.500000	(2,703,600.00)	3,379.280332	0.65	1.000000
SDB3261285267	Open	NEW	19 Oct 2034	(800)	JP3218900003	JPY		1.000000	(25.0000)	ACT/365	3,379.280332	(2,703,424.27)	(2,703,424.27)	(175.73)	0.00
<b>CAR GROUP LTD CMN ORDINARY FULLY PAID</b>															
	Sell	Upsize Trade	16 Jan 2025		CAR.AX	AUD	AUD		4.336231	AUD-OIS-RBA	38.628943	(12,786.18)	38.625080	1.00	1.000000
SDB3265345638	Open	NEW	10 Jan 2035	(331)	AU000000CAR3	AUD		1.000000	(25.0000)	ACT/365	38.625080	(12,784.90)	(12,784.90)	(1.28)	0.00
<b>CENTRAL JAPAN RAILWAY COMPANY CMN</b>															
	Sell	Partial Termination	16 Jan 2025		9022.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,772.808824	(9,427,550.00)	2,965.000000	0.65	1.000000
SDB3263116848	Close	NEW	27 Nov 2034	(3,400)	JP3566800003	JPY		1.000000	25.0000	ACT/365	2,772.628591	(9,426,937.21)	(10,081,000.00)	(612.79)	0.00
<b>CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673</b>															
		Spread Change	16 Jan 2025		CPN_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264792849		NEW	28 Dec 2034	0	TH0481010R10	THB		100.00	(224.1463)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>06831553 (Cont.)</b>															
<b>CERES CMN</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		3696.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264255529		NEW	15 Dec 2034	0	JP3423570005	JPY		92.00	(249.1935)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.989902	(81,548.50)	2.175554	2.00	1.000000
SDB3265531276	Open	NEW	18 Jan 2035	(5,100)	CNE100001VQ5	CNY	7.346500	100.00	(1,825.0000)	ACT/360	2.175554	(11,095.33)	(11,095.33)	(2.22)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.078168	(131,840.98)	2.186832	2.00	1.000000
SDB3265531276	Open	NEW	18 Jan 2035	(8,200)	CNE100001VQ5	CNY	7.346500	100.00	(1,825.0000)	ACT/360	2.186832	(17,932.02)	(17,932.02)	(3.59)	0.00
<b>CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED</b>															
			16 Jan 2025											0.00	
	Sell	New Trade	20 Jan 2025		CHC.AX	AUD	AUD		4.336231	AUD-OIS-RBA	15.069725	(12,583.22)	15.068218	1.00	1.000000
SDB3265743525	Open	NEW	18 Jan 2035	(835)	AU000000CHC0	AUD	1.000000	100.00	(25.0000)	ACT/365	15.068218	(12,581.96)	(12,581.96)	(1.26)	0.00
<b>CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.297997	9,298.00	1.265573	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	1,000	CNE100003Y73	CNY	7.346500	90.00	50.0000	ACT/360	1.265573	1,265.57	1,265.57	(0.25)	0.00
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.285402	34,355.99	1.264281	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	3,700	CNE100003Y73	CNY	7.346500	90.00	50.0000	ACT/360	1.264281	4,677.84	4,677.84	(0.94)	0.00
<b>CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.497111	(60,737.00)	1.835776	2.00	1.000000
SDB3264649818	Open	NEW	02 Jan 2035	(4,500)	CNE100000BN6	CNY	7.346500	100.00	(1,914.4444)	ACT/360	1.835776	(8,260.99)	(8,260.99)	(1.65)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.536986	(85,283.01)	1.841815	2.00	1.000000
SDB3264649818	Open	NEW	02 Jan 2035	(6,300)	CNE100000BN6	CNY	7.346500	100.00	(1,914.4444)	ACT/360	1.841815	(11,603.43)	(11,603.43)	(2.32)	0.00
<b>CHINA CONSTRUCTION BANK CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	New Trade	21 Jan 2025		601939.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.381151	51,125.02	1.141160	2.00	1.000000
SDB3265743532	Open	NEW	19 Jan 2035	6,100	CNE100000742	CNY	7.346500	90.00	50.0000	ACT/360	1.141160	6,961.08	6,961.08	(1.39)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		601939.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.398109	110,855.04	1.143087	2.00	1.000000
SDB3265743532	Open	NEW	19 Jan 2035	13,200	CNE100000742	CNY	7.346500	90.00	50.0000	ACT/360	1.143087	15,088.75	15,088.75	(3.02)	0.00
<b>CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.818747	25,964.99	1.585481	2.00	1.000000
SDB3260122943	Close	NEW	25 Sep 2034	2,400	CNE100002GX0	CNY	7.346500	100.00	(1,395.0471)	ACT/360	1.473058	3,535.34	3,805.15	(0.71)	0.00
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.855298	36,908.01	1.585481	2.00	1.000000
SDB3260122943	Close	NEW	25 Sep 2034	3,400	CNE100002GX0	CNY	7.346500	100.00	(1,395.0471)	ACT/360	1.477541	5,023.64	5,390.64	(1.00)	0.00

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<b>066831553 (Cont.)</b>															
<b>CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
SDB3264054683	Buy	Partial Termination	21 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.090099	132,495.54	3,241,974	0.00	1.000000
	Close	NEW	14 Dec 2034	5,500	CNE100002XN6	CNY	7.346500	100.00	(1,896.2521)	ACT/360	3.279126	18,035.19	17,830.86	0.00	0.00
			16 Jan 2025											5.84	
SDB3264054683	Sell	Upsize Trade	21 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.280804	(60,702.01)	3,302,493	2.00	1.000000
	Open	NEW	14 Dec 2034	(2,500)	CNE100002XN6	CNY	7.346500	100.00	(1,896.2521)	ACT/360	3.302493	(8,256.23)	(8,256.23)	(1.65)	0.00
			16 Jan 2025											2.50	
SDB3264054683	Sell	Upsize Trade	21 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.220996	(48,441.99)	3,295,460	2.00	1.000000
	Open	NEW	14 Dec 2034	(2,000)	CNE100002XN6	CNY	7.346500	100.00	(1,896.2521)	ACT/360	3.295460	(6,590.92)	(6,590.92)	(1.32)	0.00
			16 Jan 2025											0.00	
SDB3264054683		Spread Change	16 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002XN6	CNY		100.00	(1,884.3106)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3262681150	Buy	Upsize Trade	21 Jan 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.377498	92,106.00	5,225,400	2.00	1.000000
	Open	NEW	16 Nov 2034	2,400	CNE000001Q93	CNY	7.346500	90.00	50.0000	ACT/360	5.225400	12,540.96	12,540.96	(2.51)	0.00
			16 Jan 2025											(2.50)	
SDB3262681150	Buy	Upsize Trade	21 Jan 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.459602	146,146.49	5,234,830	2.00	1.000000
	Open	NEW	16 Nov 2034	3,800	CNE000001Q93	CNY	7.346500	90.00	50.0000	ACT/360	5.234830	19,892.35	19,892.35	(3.98)	0.00
<b>CHINA MENGNIU DAIRY CO CMN</b>															
			16 Jan 2025											10.85	
SDB3262612820	Buy	Upsize Trade	20 Jan 2025		2319.HK	HKD	HKD		2.639170	HKD-HONIX	15.012364	825,680.02	15,030,454	1.20	1.000000
	Open	NEW	15 Nov 2034	55,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	15.030454	826,674.97	826,674.97	(99.08)	0.00
			16 Jan 2025											0.00	
SDB3262612820	Buy	Upsize Trade	20 Jan 2025		2319.HK	HKD	HKD		2.639170	HKD-HONIX	14.956250	119,650.00	14,958,045	1.20	1.000000
	Open	NEW	15 Nov 2034	8,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	14.958045	119,664.36	119,664.36	(14.36)	0.00
<b>CHINA NATL SOFTWARE &amp; SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
SDB3260123202		Spread Change	16 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE000001BB0	CNY		100.00	(1,797.0880)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
SDB3260489030	Buy	Upsize Trade	21 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.284166	37,541.00	4,258,164	2.00	1.000000
	Open	NEW	11 Oct 2034	1,200	CNE1000008M8	CNY	7.346500	90.00	50.0000	ACT/360	4.258164	5,109.80	5,109.80	(1.02)	0.00
			16 Jan 2025											0.01	
SDB3260489030	Buy	Upsize Trade	21 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.329999	3,133.00	4,265,471	2.00	1.000000
	Open	NEW	11 Oct 2034	100	CNE1000008M8	CNY	7.346500	90.00	50.0000	ACT/360	4.265471	426.55	426.55	(0.09)	0.00
			16 Jan 2025											0.84	
SDB3260489030	Buy	Upsize Trade	21 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.370193	163,125.00	4,271,300	2.00	1.000000
	Open	NEW	11 Oct 2034	5,200	CNE1000008M8	CNY	7.346500	90.00	50.0000	ACT/360	4.271300	22,210.76	22,210.76	(4.44)	0.00
<b>CHINA PETROLEUM &amp; CHEMICAL COR'P CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3265531281	Buy	Upsize Trade	21 Jan 2025		600028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.291122	756,192.86	0,856,586	2.00	1.000000
	Open	NEW	18 Jan 2035	120,200	CNE0000018G1	CNY	7.346500	90.00	50.0000	ACT/360	0.856586	102,961.64	102,961.64	(20.59)	0.00

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<b>066831553 (Cont.)</b>															
<b>CHINA PETROLEUM &amp; CHEMICAL CORP CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		600028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.280492	361,756.34	0.854853	2.00	1.000000
SDB3265531281	Open	NEW	18 Jan 2035	57,600	CNE0000018G1	CNY	7.346500	90.00	50.0000	ACT/360	0.854853	49,239.53	49,239.53	(9.85)	0.00
<b>CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.650003	2,365.00	3.220135	2.00	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	100	CNE000000YH1	CNY	7.346500	90.00	50.0000	ACT/360	3.220135	322.01	322.01	(0.06)	0.00
<b>CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.110001	(7,777.50)	4.232764	2.00	1.000000
SDB3265670332	Open	NEW	18 Jan 2035	(250)	CNE1000042K1	CNY	7.346500	100.00	(2,023.3360)	ACT/360	4.232764	(1,058.19)	(1,058.19)	(0.21)	0.00
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.916803	(29,370.96)	4.205072	2.00	1.000000
SDB3265670332	Open	NEW	18 Jan 2035	(950)	CNE1000042K1	CNY	7.346500	100.00	(2,023.3360)	ACT/360	4.205072	(3,994.82)	(3,994.82)	(0.80)	0.00
<b>CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.373038	47,802.49	1.275787	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	5,100	CNE000001GT1	CNY	7.346500	90.00	50.0000	ACT/360	1.275787	6,506.51	6,506.51	(1.30)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.383237	197,047.98	1.277602	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	21,000	CNE000001GT1	CNY	7.346500	90.00	50.0000	ACT/360	1.277602	26,829.64	26,829.64	(5.36)	0.00
<b>CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		9504.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	835.922000	4,179,610.00	911.900000	0.65	1.000000
SDB3260427169	Close	NEW	28 Sep 2034	5,000	JP3522200009	JPY	1.000000	92.00	(25.0000)	ACT/365	835.976335	4,179,881.67	4,559,500.00	(271.67)	0.00
<b>CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 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	(1,683.8055)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>COCHLEAR LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		COH.AX	AUD	AUD		4.336231	AUD-OIS-RBA	305.520931	(290,550.41)	305.490379	1.00	1.000000
SDB3264649698	Open	NEW	29 Dec 2034	(951)	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	305.490379	(290,521.35)	(290,521.35)	(29.06)	0.00
<b>COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		CBA.AX	AUD	AUD		4.336231	AUD-OIS-RBA	155.230569	610,832.29	155.246092	1.00	1.000000
SDB3265604062	Open	NEW	17 Jan 2035	3,935	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	155.246092	610,893.37	610,893.37	(61.08)	0.00
<b>COMPUTER AGE MANAGEMENT SERVICES LTD CMN</b>															
			16 Jan 2025											12.50	
	Buy	Upside Trade	17 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,460.300948	1,966,992.72	51.616434	4.00	1.000000
SDB3265276896	Open	NEW	09 Jan 2035	441	INE596101012	INR	86.555000	78.16	75.0000	ACT/360	51.616434	22,762.85	22,762.85	(9.09)	0.00

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<b>066831553 (Cont.)</b>															
<b>COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3265127414	Sell	Partial Termination	20 Jan 2025		CPU.AX	AUD	AUD		4.336231	AUD-OIS-RBA	33.650156	(17,296.18)	33.631654	1.00	1.000000
	Close	NEW	05 Jan 2035	(514)	AU000000CPU5	AUD	1.000000	100.00	25.0000	ACT/365	33.646791	(17,294.45)	(17,286.67)	(1.73)	0.00
<b>COSMO ENERGY HOLDINGS CO., LTD. CMN</b>															
			16 Jan 2025											0.00	
SDB3260458785	Sell	Upsize Trade	20 Jan 2025		5021.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	7,168.750000	(2,867,500.00)	7,168.284031	0.65	1.000000
	Open	NEW	29 Sep 2034	(400)	JP3298000005	JPY	1.000000	92.09	(25.0000)	ACT/365	7,168.284031	(2,867,313.61)	(2,867,313.61)	(186.39)	0.00
<b>CRRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
SDB3260588261	Buy	Upsize Trade	21 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.491234	206,758.06	1.019650	2.00	1.000000
	Open	NEW	12 Oct 2034	27,600	CNE100000CP9	CNY	7.346500	90.00	50.0000	ACT/360	1.019650	28,142.34	28,142.34	(5.63)	0.00
			16 Jan 2025											0.01	
SDB3260588261	Buy	Upsize Trade	21 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.470003	1,494.00	1.017015	2.00	1.000000
	Open	NEW	12 Oct 2034	200	CNE100000CP9	CNY	7.346500	90.00	50.0000	ACT/360	1.017015	203.40	203.40	(0.04)	0.00
			16 Jan 2025											0.84	
SDB3260588261	Buy	Upsize Trade	21 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.515722	140,544.00	1.023325	2.00	1.000000
	Open	NEW	12 Oct 2034	18,700	CNE100000CP9	CNY	7.346500	90.00	50.0000	ACT/360	1.023325	19,136.18	19,136.18	(3.83)	0.00
<b>CSSC SCIENCE &amp; TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
SDB3261168661	Sell	Upsize Trade	21 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.225001	(3,667.50)	1.663309	2.00	1.000000
	Open	NEW	19 Oct 2034	(300)	CNE000000QR6	CNY	7.346500	100.00	(1,943.1759)	ACT/360	1.663309	(498.99)	(498.99)	(0.10)	0.00
			16 Jan 2025											5.84	
SDB3261168661	Sell	Upsize Trade	21 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.170836	(29,210.01)	1.655386	2.00	1.000000
	Open	NEW	19 Oct 2034	(2,400)	CNE000000QR6	CNY	7.346500	100.00	(1,943.1759)	ACT/360	1.655386	(3,972.93)	(3,972.93)	(0.80)	0.00
			16 Jan 2025											0.00	
SDB3261168661		Spread Change	16 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	(1,925.8868)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DAIWA HOUSE INDUSTRY CO.,LTD. CMN</b>															
			16 Jan 2025											0.00	
SDB3265670267	Sell	Upsize Trade	20 Jan 2025		1925.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,675.666666	(1,402,700.00)	4,675.362748	0.65	1.000000
	Open	NEW	17 Jan 2035	(300)	JP3505000004	JPY	1.000000	100.00	(25.0000)	ACT/365	4,675.362748	(1,402,608.82)	(1,402,608.82)	(91.18)	0.00
<b>DAIWA SECURITIES CMN</b>															
			16 Jan 2025											0.00	
SDB3260588267	Buy	Upsize Trade	20 Jan 2025		8601.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,018.500000	916,650.00	1,018.566202	0.65	1.000000
	Open	NEW	04 Oct 2034	900	JP3502200003	JPY	1.000000	90.00	25.0000	ACT/365	1,018.566202	916,709.58	916,709.58	(59.58)	0.00
<b>DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
SDB3265406679		Spread Change	16 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Jan 2035	0	CNE000000X87	CNY		100.00	(1,625.4032)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DELTA ELECTRONICS (TH) PCL NVDR CMN</b>															
			16 Jan 2025											0.21	
SDB3265673567	Buy	Upsize Trade	21 Jan 2025		DELTA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	140.387140	8,956,699.53	4,056795	4.00	1.000000
	Open	NEW	17 Jan 2035	63,800	TH0528010R18	THB	34.620000	90.00	40.0000	ACT/360	4,056795	258,823.52	258,823.52	(103.49)	0.00

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<b>066831553 (Cont.)</b>															
<b>DISCO CORP. CMN</b>															
			16 Jan 2025											0.00	
	Buy	New Trade	20 Jan 2025		6146.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	44,191.666667	26,515,000.00	44,194.539125	0.65	1.000000
SDB3265743506	Open	NEW	18 Jan 2025	600	JP3548600000	JPY	1.000000	90.00	25.0000	ACT/365	44,194.539125	26,516,723.48	26,516,723.48	(1,723.47)	0.00
<b>DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		688192.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263116863		NEW	27 Nov 2024	0	CNE1000055W8	CNY		100.00	(1,985.4970)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		DMP.AX	AUD	AUD		4.336231	AUD-OIS-RBA	28.906667	(433.60)	28.903776	1.00	1.000000
SDB3265057956	Open	NEW	04 Jan 2025	(15)	AU000000DMP0	AUD	1.000000	100.00	(25.0000)	ACT/365	28.903776	(433.56)	(433.56)	(0.04)	0.00
<b>DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 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 2024	0	CNE100001D88	CNY		100.00	(1,555.7328)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.319649	(37,979.47)	3.443789	2.00	1.000000
SDB3265406675	Open	NEW	12 Jan 2025	(1,500)	CNE1000055X6	CNY	7.346500	100.00	(1,380.5106)	ACT/360	3.443789	(5,165.68)	(5,165.68)	(1.03)	0.00
			16 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.987599	387,457.71	3.419715	0.00	1.000000
SDB3265406675	Close	NEW	12 Jan 2025	15,506	CNE1000055X6	CNY	7.346500	100.00	(1,380.5106)	ACT/360	3.401293	52,740.45	53,026.10	0.00	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406675		NEW	12 Jan 2025	0	CNE1000055X6	CNY		100.00	(1,754.3237)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.733334	(41,680.00)	4.724168	2.00	1.000000
SDB3263040663	Open	NEW	24 Nov 2024	(1,200)	CNE1000032W7	CNY	7.346500	100.00	(730.0000)	ACT/360	4.724168	(5,669.00)	(5,669.00)	(1.13)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.750999	(34,751.00)	4.728151	2.00	1.000000
SDB3263040663	Open	NEW	24 Nov 2024	(1,000)	CNE1000032W7	CNY	7.346500	100.00	(730.0000)	ACT/360	4.728151	(4,728.15)	(4,728.15)	(0.95)	0.00
<b>DRONESHIELD LTD CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		DRO.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
SDB3262115436		NEW	08 Nov 2024	0	AU000000DRO2	AUD		100.00	(1,400.7325)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>EAGLERISE ELECTRIC &amp; ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.254818	(46,588.01)	2.346871	2.00	1.000000
SDB3265057983	Open	NEW	05 Jan 2025	(2,700)	CNE1000033F0	CNY	7.346500	100.00	(1,750.0000)	ACT/360	2.346871	(6,336.55)	(6,336.55)	(1.27)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.260831	(10,356.50)	2.348474	2.00	1.000000
SDB3265057983	Open	NEW	05 Jan 2025	(600)	CNE1000033F0	CNY	7.346500	100.00	(1,750.0000)	ACT/360	2.348474	(1,409.08)	(1,409.08)	(0.28)	0.00

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<b>066831553 (Cont.)</b>															
<b>EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.062931	29,182.50	1.369690	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	2,900	CNE000001K32	CNY	7.346500	90.00	50.0000	ACT/360	1.369690	3,972.10	3,972.10	(0.79)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.993999	19,988.00	1.360762	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	2,000	CNE000001K32	CNY	7.346500	90.00	50.0000	ACT/360	1.360762	2,721.52	2,721.52	(0.54)	0.00
<b>EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Full Termination	21 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	234.501250	7,035.04	36.621027	2.00	1.000000
SDB3261097757	Close	NEW	19 Oct 2034	30	CNE100005576	CNY	7.346500	100.00	(178.9362)	ACT/360	31.918536	957.56	1,098.63	(0.19)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261097757	Open	NEW	19 Oct 2034	0	CNE100005576	CNY		100.00	(180.1193)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			16 Jan 2025											(2.50)	
	Buy	New Trade	21 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	234.501250	86,765.46	31.918536	2.00	1.000000
SDB3265743543	Open	NEW	19 Jan 2035	370	CNE100005576	CNY	7.346500	90.00	50.0000	ACT/360	31.918536	11,809.86	11,809.86	(2.36)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	235.209997	47,042.00	32.025702	2.00	1.000000
SDB3265743543	Open	NEW	19 Jan 2035	200	CNE100005576	CNY	7.346500	90.00	50.0000	ACT/360	32.025702	6,405.14	6,405.14	(1.28)	0.00
<b>EGIS TECHNOLOGY INC. CMN</b>															
			16 Jan 2025											30.00	
	Sell	Upside Trade	21 Jan 2025		6462.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	155.000012	(155,000.01)	4.690827	2.75	1.000000
SDB3260122816	Open	NEW	22 Sep 2034	(1,000)	TW0006462005	TWD	32.935000	100.00	(784.0425)	ACT/360	4.690827	(4,690.83)	(4,690.83)	(1.29)	0.00
<b>ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		EDV.AX	AUD	AUD		4.336231	AUD-OIS-RBA	4.193183	(3,392.29)	4.192764	1.00	1.000000
SDB3264583150	Open	NEW	22 Dec 2034	(809)	AU0000154833	AUD	1.000000	100.00	(25.0000)	ACT/365	4.192764	(3,391.95)	(3,391.95)	(0.34)	0.00
<b>ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR</b>															
			16 Jan 2025											0.21	
	Buy	Partial Termination	21 Jan 2025		EA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	3.101754	14,268.07	0.115821	4.00	1.000000
SDB3265128021	Close	NEW	05 Jan 2035	4,600	TH3545010R19	THB	34.620000	100.00	(5,500.0000)	ACT/360	0.089632	412.31	532.78	(0.16)	0.00
<b>EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.878339	2,566,882.83	6.382892	2.00	1.000000
SDB3260588418	Close	NEW	12 Oct 2034	58,500	CNE100000GS4	CNY	7.346500	100.00	(1,426.0796)	ACT/360	5.974383	349,501.41	373,399.18	(69.88)	0.00
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.925428	408,506.48	6.382892	2.00	1.000000
SDB3260588418	Close	NEW	12 Oct 2034	9,300	CNE100000GS4	CNY	7.346500	100.00	(1,426.0796)	ACT/360	5.978797	55,602.81	59,360.90	(11.12)	0.00
			16 Jan 2025											0.01	
	Buy	Partial Termination	21 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.510002	4,451.00	6.382892	2.00	1.000000
SDB3260588418	Close	NEW	12 Oct 2034	100	CNE100000GS4	CNY	7.346500	100.00	(1,426.0796)	ACT/360	6.059883	605.99	638.29	(0.12)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260588418	Open	NEW	12 Oct 2034	0	CNE100000GS4	CNY		100.00	(1,424.8469)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>EVERGREEN MARINE CMN</b>															
			16 Jan 2025											0.00	
	Buy	New Trade	21 Jan 2025		2603.TW	USD	USD		4.330000	USD-Federal Funds-H.15	201.624990	806,499.96	6.123590	2.75	1.000000
SDB3265743522	Open	NEW	18 Jan 2025	4,000	TW0002603008	TWD	32.935000	90.00	30.0000	ACT/360	6.123590	24,494.36	24,494.36	(6.73)	0.00
			16 Jan 2025											(15.00)	
	Buy	Upsize Trade	21 Jan 2025		2603.TW	USD	USD		4.330000	USD-Federal Funds-H.15	200.281238	1,602,249.90	6.073657	2.75	1.000000
SDB3265743522	Open	NEW	18 Jan 2025	8,000	TW0002603008	TWD	32.935000	90.00	30.0000	ACT/360	6.073657	48,589.26	48,589.26	(13.38)	0.00
<b>FANUC CORP. CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		6954.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,449.089286	(99,659,600.01)	4,448.800095	0.65	1.000000
SDB3264120642	Open	NEW	13 Dec 2024	(22,400)	JP3802400006	JPY	1.000000	92.00	(25.0000)	ACT/365	4,448.800095	(99,653,122.13)	(99,653,122.13)	(6,477.87)	0.00
<b>FAST RETAILING CO LTD CMN</b>															
			16 Jan 2025											0.00	
	Sell	Partial Termination	20 Jan 2025		9983.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	48,538.888889	(43,685,000.00)	47,923.948188	0.65	1.000000
SDB3265604063	Close	NEW	17 Jan 2025	(900)	JP3802300008	JPY	1.000000	90.00	25.0000	ACT/365	48,535.733861	(43,682,160.47)	(43,131,553.37)	(2,839.53)	0.00
<b>FERROTEC CORPORATION CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		6890.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,556.500000	511,300.00	2,584.000000	0.65	1.000000
SDB3260628339	Close	NEW	05 Oct 2024	200	JP3802720007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,556.666172	511,333.23	516,800.00	(33.23)	0.00
<b>FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.773427	96,413.99	1.875361	2.00	1.000000
SDB3260427153	Open	NEW	10 Oct 2024	7,000	CNE100001JN7	CNY	7.346500	90.00	50.0000	ACT/360	1.875361	13,127.53	13,127.53	(2.62)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.834783	63,640.00	1.883086	2.00	1.000000
SDB3260427153	Open	NEW	10 Oct 2024	4,600	CNE100001JN7	CNY	7.346500	90.00	50.0000	ACT/360	1.883086	8,662.20	8,662.20	(1.73)	0.00
<b>FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		601865.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.675547	(208,823.02)	2.812133	2.00	1.000000
SDB3265743538	Open	NEW	19 Jan 2025	(10,100)	CNE100003HV0	CNY	7.346500	100.00	(1,075.0000)	ACT/360	2.812133	(28,402.54)	(28,402.54)	(5.68)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		601865.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.618150	(94,843.49)	2.805264	2.00	1.000000
SDB3265743538	Open	NEW	19 Jan 2025	(4,600)	CNE100003HV0	CNY	7.346500	100.00	(1,075.0000)	ACT/360	2.805264	(12,904.21)	(12,904.21)	(2.58)	0.00
<b>FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.496247	467,729.78	0.884220	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2024	72,000	CNE000001KK2	CNY	7.346500	90.00	50.0000	ACT/360	0.884220	63,663.84	63,663.84	(12.73)	0.00
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.498484	523,127.96	0.884820	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2024	80,500	CNE000001KK2	CNY	7.346500	90.00	50.0000	ACT/360	0.884820	71,228.01	71,228.01	(14.24)	0.00
<b>FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 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 2024	0	CNE100003332	CNY		100.00	(1,293.2656)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>FORMOSA CHEMICALS &amp; FIBRE CORP CMN</b>															
			16 Jan 2025											30.00	
	Sell	New Trade	21 Jan 2025		1326.TW	USD	USD		4.330000	USD-Federal Funds-H.15	28.275015	(56,550.03)	0.855698	2.75	1.000000
SDB3265743523	Open	NEW	18 Jan 2035	(2,000)	TW0001326007	TWD	32.935000	100.00	(40.0000)	ACT/360	0.855698	(1,711.40)	(1,711.40)	(0.47)	0.00
			16 Jan 2025											15.00	
	Sell	Upsize Trade	21 Jan 2025		1326.TW	USD	USD		4.330000	USD-Federal Funds-H.15	28.429531	(312,724.84)	0.861669	2.75	1.000000
SDB3265743523	Open	NEW	18 Jan 2035	(11,000)	TW0001326007	TWD	32.935000	100.00	(40.0000)	ACT/360	0.861669	(9,478.36)	(9,478.36)	(2.61)	0.00
<b>FORMOSA PLASTICS CORPORATION CMN</b>															
			16 Jan 2025											30.00	
	Sell	Upsize Trade	21 Jan 2025		1301.TW	USD	USD		4.330000	USD-Federal Funds-H.15	35.276343	(2,610,449.38)	1.067582	2.75	1.000000
SDB3260123682	Open	NEW	22 Sep 2034	(74,000)	TW0001301000	TWD	32.935000	100.00	(40.0000)	ACT/360	1.067582	(79,001.07)	(79,001.07)	(21.80)	0.00
			16 Jan 2025											15.00	
	Sell	Upsize Trade	21 Jan 2025		1301.TW	USD	USD		4.330000	USD-Federal Funds-H.15	35.598834	(6,051,801.78)	1.078963	2.75	1.000000
SDB3260123682	Open	NEW	22 Sep 2034	(170,000)	TW0001301000	TWD	32.935000	100.00	(40.0000)	ACT/360	1.078963	(183,423.71)	(183,423.71)	(50.53)	0.00
<b>FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Partial Termination	20 Jan 2025		FMG.AX	AUD	AUD		4.336231	AUD-OIS-RBA	18.933461	(319,256.02)	17.507626	1.00	1.000000
SDB3265201689	Close	NEW	10 Jan 2035	(16,862)	AU000000FMG4	AUD	1.000000	100.00	25.0000	ACT/365	18.931568	(319,224.10)	(295,213.58)	(31.93)	0.00
<b>FREEE CMN</b>															
			16 Jan 2025											0.00	
		Spread Change	16 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	(215.7407)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>FUJI ELECTRIC CO LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		6504.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	7,683.925926	20,746,600.00	7,684.425381	0.65	1.000000
SDB3265465935	Open	NEW	12 Jan 2035	2,700	JP3820000002	JPY	1.000000	90.00	25.0000	ACT/365	7,684.425381	20,747,948.53	20,747,948.53	(1,348.53)	0.00
<b>FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.964413	30,525.98	0.539606	2.00	1.000000
SDB3260122729	Open	NEW	25 Sep 2034	7,700	CNE000001717	CNY	7.346500	90.00	50.0000	ACT/360	0.539606	4,154.97	4,154.97	(0.83)	0.00
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.954797	9,886.99	0.538477	2.00	1.000000
SDB3260122729	Open	NEW	25 Sep 2034	2,500	CNE000001717	CNY	7.346500	90.00	50.0000	ACT/360	0.538477	1,346.19	1,346.19	(0.27)	0.00
<b>FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.196099	(50,004.01)	1.658822	2.00	1.000000
SDB3265743511	Open	NEW	19 Jan 2035	(4,100)	CNE100000B65	CNY	7.346500	100.00	(2,250.0000)	ACT/360	1.658822	(6,801.17)	(6,801.17)	(1.36)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.103693	(27,838.49)	1.646804	2.00	1.000000
SDB3265743511	Open	NEW	19 Jan 2035	(2,300)	CNE100000B65	CNY	7.346500	100.00	(2,250.0000)	ACT/360	1.646804	(3,787.65)	(3,787.65)	(0.76)	0.00
<b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
	Buy	Full Termination	21 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.599698	87,318.88	3.144163	0.00	1.000000
SDB3265465972	Close	NEW	16 Jan 2035	3,700	CNE100003563	CNY	7.346500	100.00	(1,325.0000)	ACT/360	3.212373	11,885.78	11,633.40	0.00	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 16, 2025  
Run Date: Jan 16, 2025 10:59 PM EST

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<b>066831553 (Cont.)</b>															
<b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
		Spread Change	16 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3265465972		NEW	16 Jan 2035	0	CNE100003563	CNY		100.00	(1,221.1538)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>FUJIKURA LTD. CMN</b>															
	Buy	Upsize Trade	16 Jan 2025		5803.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,065.842105	11,525,100.00	6,066.236385	0.65	1.000000
SDB3265465914	Open	NEW	12 Jan 2035	1,900	JP3811000003	JPY		90.00	25.0000	ACT/365	6,066.236385	11,525,849.13	11,525,849.13	(749.13)	0.00
<b>FUJITSU CMN</b>															
	Buy	Full Termination	16 Jan 2025		6702.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,678.293478	12,320,150.00	2,827.741662	0.65	1.000000
SDB3265272429	Close	NEW	11 Jan 2035	4,600	JP3818000006	JPY		92.00	(25.0000)	ACT/365	2,678.467567	12,320,950.81	13,007,611.64	(800.81)	0.00
<b>FURUKAWA ELECTRIC LTD CMN</b>															
	Buy	New Trade	16 Jan 2025		5801.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,778.000000	677,800.00	6,778.440570	0.65	1.000000
SDB3265743516	Open	NEW	18 Jan 2035	100	JP3827200001	JPY		90.00	25.0000	ACT/365	6,778.440570	677,844.06	677,844.06	(44.06)	0.00
<b>GALAXY ENTERTAINMENT GROUP LTD CMN</b>															
	Buy	Partial Termination	16 Jan 2025		0027.HK	HKD	HKD		2.639170	HKD-HONIX	31.787500	63,575.00	33.171019	1.20	1.000000
SDB3265345654	Close	NEW	10 Jan 2035	2,000	HK0027032686	HKD		100.00	(30.0000)	ACT/365	31.791314	63,582.63	66,342.04	(7.63)	0.00
	Buy	Partial Termination	16 Jan 2025		0027.HK	HKD	HKD		2.639170	HKD-HONIX	31.713889	570,850.00	33.133475	1.20	1.000000
SDB3265345654	Close	NEW	10 Jan 2035	18,000	HK0027032686	HKD		100.00	(30.0000)	ACT/365	31.752104	571,537.87	596,402.55	(68.50)	0.00
<b>GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.136577	(267,037.99)	4.779014	2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(7,600)	CNE100000SF6	CNY		100.00	(1,398.9641)	ACT/360	4.779014	(36,320.51)	(36,320.51)	(7.27)	0.00
	Sell	Upsize Trade	16 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.862503	(6,972.50)	4.743322	2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(200)	CNE100000SF6	CNY		100.00	(1,398.9641)	ACT/360	4.743322	(948.66)	(948.66)	(0.19)	0.00
	Spread Change		16 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260350088		NEW	10 Oct 2034	0	CNE100000SF6	CNY		100.00	(1,398.9676)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD</b>															
	Sell	Upsize Trade	16 Jan 2025		3800.HK	HKD	HKD		2.639170	HKD-HONIX	1.165926	(31,480.00)	1.165786	1.20	1.000000
SDB3265670280	Open	NEW	17 Jan 2035	(27,000)	KYG3774X1088	HKD		100.00	(30.0000)	ACT/365	1.165786	(31,476.22)	(31,476.22)	(3.78)	0.00
	Sell	Upsize Trade	16 Jan 2025		3800.HK	HKD	HKD		2.639170	HKD-HONIX	1.170715	(32,780.02)	1.169304	1.20	1.000000
SDB3265670280	Open	NEW	17 Jan 2035	(28,000)	KYG3774X1088	HKD		100.00	(30.0000)	ACT/365	1.169304	(32,740.51)	(32,740.51)	(3.93)	0.00
<b>GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Spread Change		16 Jan 2025		002340.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261439319		NEW	26 Oct 2034	0	CNE100000KT4	CNY		100.00	(606.6745)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 16, 2025  
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# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>GENDA INC. CMN</b>															
		Spread Change	16 Jan 2025											0.00	
SDB3264255522		NEW	16 Jan 2025 15 Dec 2034		9166.T JP3386890002	JPY JPY	JPY	92.00	0.227000 (663.4615)	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID</b>															
	Buy	Full Termination	16 Jan 2025 20 Jan 2025		GMD.AX	AUD	AUD		4.336231	AUD-OIS-RBA	2.868405	362,477.47	2.483525	1.00	1.000000
SDB3260427109	Close	NEW	28 Sep 2034	126,369	AU000000GMD9	AUD	1.000000	100.00	(25.0000)	ACT/365	2.868692	362,513.74	313,840.62	(36.25)	0.00
<b>GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Partial Termination	16 Jan 2025 21 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.010616	(78,138.01)	0.823467	2.00	1.000000
SDB3260122957	Close	NEW	25 Sep 2034	(13,000)	CNE000000T42	CNY	7.346500	90.00	50.0000	ACT/360	0.817519	(10,627.75)	(10,705.07)	(2.13)	0.00
	Sell	Partial Termination	16 Jan 2025 21 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.026467	(20,489.99)	0.823467	2.00	1.000000
SDB3260122957	Close	NEW	25 Sep 2034	(3,400)	CNE000000T42	CNY	7.346500	90.00	50.0000	ACT/360	0.819949	(2,787.83)	(2,799.79)	(0.56)	0.00
<b>GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	16 Jan 2025											0.00	
SDB3265406657		NEW	16 Jan 2025 12 Jan 2035		603986.SH CNE1000030S9	USD CNY	USD	100.00	4.330000 (1,183.1645)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Partial Termination	16 Jan 2025 21 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.744998	(20,623.50)	9.592090	2.00	1.000000
SDB3260123138	Close	NEW	25 Sep 2034	(300)	CNE100003RL0	CNY	7.346500	90.00	50.0000	ACT/360	9.353306	(2,805.99)	(2,877.63)	(0.56)	0.00
	Sell	Partial Termination	16 Jan 2025 21 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.870004	(34,435.00)	9.592090	2.00	1.000000
SDB3260123138	Close	NEW	25 Sep 2034	(500)	CNE100003RL0	CNY	7.346500	90.00	50.0000	ACT/360	9.367182	(4,683.59)	(4,796.05)	(0.94)	0.00
<b>GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025 21 Jan 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.920003	(2,092.00)	2.845620	2.00	1.000000
SDB3260123593	Open	NEW	25 Sep 2034	(100)	CNE000001NY7	CNY	7.346500	100.00	(1,150.0000)	ACT/360	2.845620	(284.56)	(284.56)	(0.06)	0.00
	Sell	Upsize Trade	16 Jan 2025 21 Jan 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.016670	(12,610.00)	2.858530	2.00	1.000000
SDB3260123593	Open	NEW	25 Sep 2034	(600)	CNE000001NY7	CNY	7.346500	100.00	(1,150.0000)	ACT/360	2.858530	(1,715.12)	(1,715.12)	(0.34)	0.00
	Sell	Upsize Trade	16 Jan 2025 21 Jan 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.755004	(2,075.50)	2.823884	2.00	1.000000
SDB3260123593	Open	NEW	25 Sep 2034	(100)	CNE000001NY7	CNY	7.346500	100.00	(1,150.0000)	ACT/360	2.823884	(282.39)	(282.39)	(0.06)	0.00
<b>GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025 21 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.280000	(69,420.00)	6.295185	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(1,500)	CNE000001D4	CNY	7.346500	100.00	(90.0673)	ACT/360	6.295185	(9,442.78)	(9,442.78)	(1.89)	0.00
	Sell	Upsize Trade	16 Jan 2025 21 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.481086	(3,490,729.56)	6.324123	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(75,100)	CNE000001D4	CNY	7.346500	100.00	(90.0673)	ACT/360	6.324123	(474,941.64)	(474,941.64)	(95.03)	0.00

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<b>066831553 (Cont.)</b>															
<b>GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.782256	(435,074.98)	6.362972	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(9,300)	CNE000001D4	CNY	7.346500	100.00	(90.0673)	ACT/360	6.362972	(59,175.64)	(59,175.64)	(11.84)	0.00
<b>GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Full Termination	21 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.580000	658.00	0.771486	2.00	1.000000
SDB3265531308	Close	NEW	18 Jan 2035	100	CNE000001KR7	CNY	7.346500	100.00	(1,625.0000)	ACT/360	0.895919	89.59	77.15	(0.02)	0.00
		Spread Change	16 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265531308		NEW	18 Jan 2035	0	CNE000001KR7	CNY		100.00	(1,875.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	21 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.072999	(6,146.00)	0.418106	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(2,000)	CNE000001F47	CNY	7.346500	100.00	(1,747.6161)	ACT/360	0.418106	(836.21)	(836.21)	(0.17)	0.00
	Sell	Upsize Trade	21 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.082503	(4,932.00)	0.419259	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(1,600)	CNE000001F47	CNY	7.346500	100.00	(1,747.6161)	ACT/360	0.419259	(670.81)	(670.81)	(0.13)	0.00
		Spread Change	16 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	(1,747.8450)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	21 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.450001	3,345.00	4.503496	2.00	1.000000
SDB3265670340	Close	NEW	18 Jan 2035	100	CNE100002PX1	CNY	7.346500	100.00	(1,500.0000)	ACT/360	4.552961	455.30	450.35	(0.09)	0.00
	Buy	Full Termination	21 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.117502	13,247.00	4.503496	2.00	1.000000
SDB3265670340	Close	NEW	18 Jan 2035	400	CNE100002PX1	CNY	7.346500	100.00	(1,500.0000)	ACT/360	4.509210	1,803.68	1,801.40	(0.36)	0.00
<b>GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	16 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3262800250		NEW	20 Nov 2034	0	CNE000000SB6	CNY		100.00	(266.6050)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUANGZHOU GRG METROLOGY&amp;TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Partial Termination	21 Jan 2025		002967.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.430003	(12,901.00)	2.239611	2.00	1.000000
SDB3260123084	Close	NEW	25 Sep 2034	(700)	CNE100003Q57	CNY	7.346500	90.00	50.0000	ACT/360	2.506711	(1,754.70)	(1,567.73)	(0.35)	0.00
	Sell	Partial Termination	21 Jan 2025		002967.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.344002	(9,172.00)	2.239611	2.00	1.000000
SDB3260123084	Close	NEW	25 Sep 2034	(500)	CNE100003Q57	CNY	7.346500	90.00	50.0000	ACT/360	2.495848	(1,247.92)	(1,119.81)	(0.25)	0.00
<b>GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	16 Jan 2025		603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264120716		NEW	14 Dec 2034	0	CNE100002VW1	CNY		100.00	(1,626.8217)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	16 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264649873		NEW	02 Jan 2035	0	CNE100000SM2	CNY		100.00	(1,362.6846)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	16 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.990441	39,424.48	0.695099	(2.50)	1.000000
SDB3264453047	Close	NEW	21 Dec 2034	7,900	CNE0000017V2	CNY	7.346500	100.00	(2,250.1303)	ACT/360	0.679261	5,366.16	5,491.28	(1.07)	0.00
	Buy	Partial Termination	16 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.939045	808,027.76	0.695099	0.00	1.000000
SDB3264453047	Close	NEW	21 Dec 2034	163,600	CNE0000017V2	CNY	7.346500	100.00	(2,250.1303)	ACT/360	0.672299	109,988.12	113,718.20	0.00	0.00
	Buy	Partial Termination	16 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.950642	185,649.08	0.695099	0.84	1.000000
SDB3264453047	Close	NEW	21 Dec 2034	37,500	CNE0000017V2	CNY	7.346500	100.00	(2,250.1303)	ACT/360	0.674069	25,277.59	26,066.21	(5.05)	0.00
	Spread Change		16 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453047	NEW		21 Dec 2034	0	CNE0000017V2	CNY		100.00	(2,247.6940)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Spread Change		16 Jan 2025		603439.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3262741451	NEW		17 Nov 2034	0	CNE1000040B4	CNY		100.00	(1,262.7777)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	16 Jan 2025		002390.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.901669	2,341.00	0.531243	0.84	1.000000
SDB3265465934	Open	NEW	16 Jan 2035	600	CNE100000NG5	CNY	7.346500	90.00	50.0000	ACT/360	0.531243	318.75	318.75	(0.06)	0.00
	Buy	Upsize Trade	16 Jan 2025		002390.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.939001	1,969.50	0.536147	(2.50)	1.000000
SDB3265465934	Open	NEW	16 Jan 2035	500	CNE100000NG5	CNY	7.346500	90.00	50.0000	ACT/360	0.536147	268.07	268.07	(0.05)	0.00
<b>GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR</b>															
	Sell	Upsize Trade	16 Jan 2025		GULF_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	60.421828	(3,999,925.01)	1.744552	0.21	1.000000
SDB3265466290	Open	NEW	12 Jan 2035	(66,200)	TH8319010R14	THB	34.620000	100.00	(825.0000)	ACT/360	1.744552	(115,489.34)	(115,489.34)	(46.22)	0.00
<b>GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.243498	(88,973.99)	3.025394	5.84	1.000000
SDB3265127472	Open	NEW	08 Jan 2035	(4,000)	CNE1000027V9	CNY	7.346500	100.00	(1,393.6619)	ACT/360	3.025394	(12,101.58)	(12,101.58)	(2.42)	0.00
	Sell	Upsize Trade	16 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.060954	(46,328.00)	3.001569	2.50	1.000000
SDB3265127472	Open	NEW	08 Jan 2035	(2,100)	CNE1000027V9	CNY	7.346500	100.00	(1,393.6619)	ACT/360	3.001569	(6,303.29)	(6,303.29)	(1.26)	0.00
	Spread Change		16 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3265127472	NEW		08 Jan 2035	0	CNE1000027V9	CNY		100.00	(1,364.3497)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	16 Jan 2025		600268.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.473751	12,947.50	0.881158	(2.50)	1.000000
SDB3260487332	Open	NEW	11 Oct 2034	2,000	CNE0000010S3	CNY	7.346500	90.00	50.0000	ACT/360	0.881158	1,762.32	1,762.32	(0.35)	0.00

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<b>066831553 (Cont.)</b>															
<b>GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		600268.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.512328	29,696.22	0.886705	2.00	1.000000
SDB3260487332	Open	NEW	11 Oct 2034	4,560	CNE0000010S3	CNY	7.346500	90.00	50.0000	ACT/360	0.886705	4,043.37	4,043.37	(0.81)	0.00
<b>HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Full Termination	21 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.253334	1,876.00	0.831145	2.00	1.000000
SDB3265670338	Close	NEW	18 Jan 2035	300	CNE000000V48	CNY	7.346500	100.00	(550.0000)	ACT/360	0.851441	255.43	249.94	(0.05)	0.00
<b>HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		688676.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649885		NEW	02 Jan 2035	0	CNE1000053V5	CNY		100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		000818.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649891		NEW	02 Jan 2035	0	CNE000000T67	CNY		100.00	(1,342.2391)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Full Termination	21 Jan 2025		688581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	56.175920	56,175.92	8.151365	2.00	1.000000
SDB3264649856	Close	NEW	02 Jan 2035	1,000	CNE100005ZF0	CNY	7.346500	100.00	(1,400.0000)	ACT/360	7.648796	7,648.80	8,151.36	(1.53)	0.00
<b>HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		600460.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.140002	(2,514.00)	3.420498	2.00	1.000000
SDB3260123628	Open	NEW	25 Sep 2034	(100)	CNE000001DN1	CNY	7.346500	100.00	(1,491.5048)	ACT/360	3.420498	(342.05)	(342.05)	(0.07)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		600460.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.204285	(17,643.00)	3.428098	2.00	1.000000
SDB3260123628	Open	NEW	25 Sep 2034	(700)	CNE000001DN1	CNY	7.346500	100.00	(1,491.5048)	ACT/360	3.428098	(2,399.67)	(2,399.67)	(0.48)	0.00
<b>HARMONIC DRIVE SYSTEMS INC. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		6324.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,938.000000	1,969,000.00	3,345.000000	0.65	1.000000
SDB3263426674	Close	NEW	01 Dec 2034	500	JP3765150002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,938.255970	1,969,127.99	1,672,500.00	(127.98)	0.00
<b>HCL TECHNOLOGIES LIMITED CMN</b>															
			16 Jan 2025											12.50	
	Buy	Upsize Trade	17 Jan 2025		HCLT.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,798.217477	32,484,798.72	20.809711	4.00	1.000000
SDB3265673564	Open	NEW	16 Jan 2035	18,065	INE860A01027	INR	86.555000	78.16	75.0000	ACT/360	20.809711	375,927.43	375,927.43	(150.12)	0.00
<b>HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		688586.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.904998	3,562.00	1.212486	2.00	1.000000
SDB3265127434	Open	NEW	08 Jan 2035	400	CNE1000041C0	CNY	7.346500	90.00	50.0000	ACT/360	1.212486	484.99	484.99	(0.10)	0.00
<b>HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.422223	20,180.00	3.052963	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	900	CNE100002540	CNY	7.346500	90.00	50.0000	ACT/360	3.052963	2,747.67	2,747.67	(0.55)	0.00

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<b>066831553 (Cont.)</b>															
<b>HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.516253	18,013.00	3.064742	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	800	CNE100002540	CNY	7.346500	90.00	50.0000	ACT/360	3.064742	2,451.79	2,451.79	(0.49)	0.00
<b>HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.535837	19,843.00	2.251485	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	1,200	CNE1000040Y6	CNY	7.346500	90.00	50.0000	ACT/360	2.251485	2,701.78	2,701.78	(0.54)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.623330	4,987.00	2.262642	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	300	CNE1000040Y6	CNY	7.346500	90.00	50.0000	ACT/360	2.262642	678.79	678.79	(0.14)	0.00
<b>HIKARI TSUSHIN, INC. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		9435.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	33,990.000000	3,399,000.00	33,992.209350	0.65	1.000000
SDB3260588370	Open	NEW	04 Oct 2034	100	JP3783420007	JPY	1.000000	90.00	25.0000	ACT/365	33,992.209350	3,399,220.94	3,399,220.94	(220.94)	0.00
<b>HINDUSTAN AERONAUTICS LIMITED CMN</b>															
			16 Jan 2025											12.50	
	Buy	Upsize Trade	17 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	3,901.050657	304,281.95	45,144560	4.00	1.000000
SDB3264583769	Open	NEW	21 Dec 2034	78	INE066F01020	INR	86.555000	78.16	75.0000	ACT/360	45,144560	3,521.28	3,521.28	(1.41)	0.00
<b>HINDUSTAN ZINC LIMITED CMN</b>															
			16 Jan 2025											11.00	
	Sell	Partial Termination	17 Jan 2025		HZNC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	453.873876	(1,110,629.37)	5,185432	4.00	1.000000
SDB3264858081	Close	NEW	28 Dec 2034	(2,447)	INE267A01025	INR	86.555000	78.16	75.0000	ACT/360	5,235897	(12,812.24)	(12,688.75)	(5.13)	0.00
<b>HINO MOTORS LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		7205.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	545.000000	54,500.00	566.000000	0.65	1.000000
SDB3260121444	Close	NEW	22 Sep 2034	100	JP3792600003	JPY	1.000000	92.00	(25.0000)	ACT/365	545.035425	54,503.54	56,600.00	(3.54)	0.00
<b>HIS CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		9603.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,335.000000	(267,000.00)	1,334.913225	0.65	1.000000
SDB3260458781	Open	NEW	29 Sep 2034	(200)	JP3160740001	JPY	1.000000	92.00	(128.5714)	ACT/365	1,334.913225	(266,982.65)	(266,982.65)	(17.36)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		9603.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260458781		NEW	29 Sep 2034	0	JP3160740001	JPY		92.00	(119.3786)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>HITACHI CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		6501.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,716.103448	21,553,400.00	3,716.344995	0.65	1.000000
SDB3264178775	Open	NEW	14 Dec 2034	5,800	JP3788600009	JPY	1.000000	90.00	25.0000	ACT/365	3,716.344995	21,554,800.97	21,554,800.97	(1,400.97)	0.00
<b>HITACHI CONSTRUCTION MACHINE CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		6305.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,459.000000	(691,800.00)	3,458.775165	0.65	1.000000
SDB3262936493	Open	NEW	22 Nov 2034	(200)	JP3787000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,458.775165	(691,755.03)	(691,755.03)	(44.97)	0.00

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<b>066831553 (Cont.)</b>															
<b>HITGEN INC. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.150485	8,748.35	1.653832	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	720	CNE1000040G3	CNY	7.346500	90.00	50.0000	ACT/360	1.653832	1,190.76	1,190.76	(0.24)	0.00
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.931793	37,943.10	1.624608	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	3,180	CNE1000040G3	CNY	7.346500	90.00	50.0000	ACT/360	1.624608	5,166.25	5,166.25	(1.03)	0.00
<b>HOKKAIDO ELEC PWR CO INC CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		9509.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	761.312500	609,050.00	834.000000	0.65	1.000000
SDB3263589442	Close	NEW	06 Dec 2034	800	JP3850200001	JPY	1.000000	92.00	(25.0000)	ACT/365	761.361985	609,089.59	667,200.00	(39.59)	0.00
<b>HONG KONG EXCHANGES &amp; CLEAR CMN</b>															
			16 Jan 2025											10.85	
	Buy	Upsize Trade	20 Jan 2025		0388.HK	HKD	HKD		2.639170	HKD-HONIX	286.400000	57,280.00	286.745112	1.20	1.000000
SDB3265345627	Open	NEW	10 Jan 2035	200	HK0388045442	HKD	1.000000	100.00	30.0000	ACT/365	286.745112	57,349.02	57,349.02	(6.87)	0.00
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		0388.HK	HKD	HKD		2.639170	HKD-HONIX	286.700000	602,070.00	286.734404	1.20	1.000000
SDB3265345627	Open	NEW	10 Jan 2035	2,100	HK0388045442	HKD	1.000000	100.00	30.0000	ACT/365	286.734404	602,142.25	602,142.25	(72.25)	0.00
<b>HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		603260.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123629		NEW	25 Sep 2034	0	CNE100002V10	CNY		100.00	(1,767.1819)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>HUABAO FLAVOURS &amp; FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.018570	11,213.00	2.181055	2.00	1.000000
SDB3262115524	Open	NEW	09 Nov 2034	700	CNE100003605	CNY	7.346500	90.00	50.0000	ACT/360	2.181055	1,526.74	1,526.74	(0.31)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.125000	1,612.50	2.194813	2.00	1.000000
SDB3262115524	Open	NEW	09 Nov 2034	100	CNE100003605	CNY	7.346500	90.00	50.0000	ACT/360	2.194813	219.48	219.48	(0.04)	0.00
<b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
	Buy	Full Termination	21 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.490576	94,434.03	1.758774	0.00	1.000000
SDB3265531286	Close	NEW	18 Jan 2035	7,000	CNE100002MT6	CNY	7.346500	100.00	(1,750.0000)	ACT/360	1.836327	12,854.29	12,311.42	0.00	0.00
			16 Jan 2025											0.00	
	Buy	New Trade	21 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.490576	184,820.89	1.836327	0.00	1.000000
SDB3265743544	Open	NEW	19 Jan 2035	13,700	CNE100002MT6	CNY	7.346500	90.00	50.0000	ACT/360	1.836327	25,157.68	25,157.68	0.00	0.00
			16 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.317072	(38,619.51)	1.836327	2.00	1.000000
SDB3265743544	Close	NEW	19 Jan 2035	(2,900)	CNE100002MT6	CNY	7.346500	90.00	50.0000	ACT/360	1.811894	(5,254.49)	(5,325.35)	(1.05)	0.00
			16 Jan 2025											5.84	
	Sell	Full Termination	21 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.657692	(147,503.07)	1.836327	2.00	1.000000
SDB3265743544	Close	NEW	19 Jan 2035	(10,800)	CNE100002MT6	CNY	7.346500	90.00	50.0000	ACT/360	1.857617	(20,062.26)	(19,832.33)	(4.02)	0.00
			16 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.657692	(532,649.99)	1.857617	2.00	1.000000
SDB3265743556	Open	NEW	19 Jan 2035	(39,000)	CNE100002MT6	CNY	7.346500	100.00	(1,685.7430)	ACT/360	1.857617	(72,447.06)	(72,447.06)	(14.50)	0.00

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<b>066831553 (Cont.)</b>															
<b>HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
SDB3260122977	Sell	Partial Termination	21 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	72.090002	(14,418.00)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(200)	CNE100004KP4	CNY	7.346500	90.00	50.0000	ACT/360	9.805142	(1,961.03)	(2,148.11)	(0.39)	0.00
<b>HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
SDB3265531307		Spread Change	16 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	18 Jan 2035	0	CNE000000PV0	CNY		100.00	(1,751.3136)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			16 Jan 2025											5.84	
SDB3265604099	Sell	Upsize Trade	21 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.115029	(362,349.95)	1.511783	2.00	1.000000
	Open	NEW	18 Jan 2035	(32,600)	CNE000000PV0	CNY	7.346500	100.00	(1,750.0000)	ACT/360	1.511783	(49,284.13)	(49,284.13)	(9.86)	0.00
			16 Jan 2025											2.50	
SDB3265604099	Sell	Upsize Trade	21 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.056727	(175,801.96)	1.504356	2.00	1.000000
	Open	NEW	18 Jan 2035	(15,900)	CNE000000PV0	CNY	7.346500	100.00	(1,750.0000)	ACT/360	1.504356	(23,919.26)	(23,919.26)	(4.79)	0.00
<b>HUBEI JUMP CAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3260760878	Buy	Upsize Trade	21 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.314998	5,663.00	3.855311	2.00	1.000000
	Open	NEW	12 Oct 2034	200	CNE0000018X6	CNY	7.346500	90.00	50.0000	ACT/360	3.855311	771.06	771.06	(0.15)	0.00
<b>HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
SDB3262741469	Buy	Partial Termination	21 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.030000	4,433.00	0.570828	2.00	1.000000
	Close	NEW	17 Nov 2034	1,100	CNE000001006	CNY	7.346500	100.00	(1,589.3148)	ACT/360	0.548533	603.39	627.91	(0.12)	0.00
			16 Jan 2025											0.84	
SDB3262741469	Buy	Partial Termination	21 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.025171	11,673.00	0.570828	2.00	1.000000
	Close	NEW	17 Nov 2034	2,900	CNE000001006	CNY	7.346500	100.00	(1,589.3148)	ACT/360	0.548059	1,589.37	1,655.40	(0.32)	0.00
<b>IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
SDB3260123681		Spread Change	16 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	(1,595.8029)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>INDIAN OIL CORPORATION LTD CMN</b>															
			16 Jan 2025											11.00	
SDB3265604659	Sell	Full Termination	17 Jan 2025		IOC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	127.270351	(5,410,644.43)	1.453734	4.00	1.000000
	Close	NEW	16 Jan 2035	(42,513)	INE242A01010	INR	86.555000	78.16	75.0000	ACT/360	1.468193	(62,417.29)	(61,802.59)	(25.00)	0.00
<b>INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
SDB3264649850		Spread Change	16 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE000001QZ7	CNY		100.00	(170.8317)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>INFRATIL LIMITED CMN</b>															
			16 Jan 2025											0.00	
SDB3260121440	Sell	Upsize Trade	21 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	11.868293	(7,405.81)	11.866513	1.50	1.000000
	Open	NEW	22 Sep 2034	(624)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.866513	(7,404.70)	(7,404.70)	(1.11)	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>INPEX CMN</b>															
			16 Jan 2025											0.00	
	Sell	Partial Termination	20 Jan 2025		1605.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,993.240741	(10,763,500.00)	1,997.264268	0.65	1.000000
SDB3263242781	Close	NEW	29 Nov 2034	(5,400)	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,993.111180	(10,762,800.37)	(10,785,227.05)	(699.63)	0.00
<b>INSTITUTE FOR Q-SHU PIONEERS O CMN</b>															
	Buy	Partial Termination	16 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	920.083334	1,104,100.00	1,108.000000	0.65	1.000000
SDB3262936528	Close	NEW	22 Nov 2034	1,200	JP3244850008	JPY	1.000000	92.00	(2,312.6760)	ACT/365	920.143139	1,104,171.77	1,329,600.00	(71.77)	0.00
		Spread Change	16 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3262936528	Close	NEW	22 Nov 2034	0	JP3244850008	JPY	1.000000	92.00	(2,311.6438)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	97.457300	(58,474.38)	13.255412	2.00	1.000000
SDB3264120675	Open	NEW	14 Dec 2034	(600)	CNE1000042V8	CNY	7.346500	100.00	(1,400.0000)	ACT/360	13.255412	(7,953.25)	(7,953.25)	(1.59)	0.00
	Sell	Upsize Trade	16 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.389997	(19,278.00)	13.114629	2.50	1.000000
SDB3264120675	Open	NEW	14 Dec 2034	(200)	CNE1000042V8	CNY	7.346500	100.00	(1,400.0000)	ACT/360	13.114629	(2,622.93)	(2,622.93)	(0.52)	0.00
<b>ITO EN, LTD.</b>															
	Sell	Upsize Trade	16 Jan 2025		2593.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,350.000000	(335,000.00)	3,349.782250	0.65	1.000000
SDB3262681149	Open	NEW	15 Nov 2034	(100)	JP3143000002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,349.782250	(334,978.22)	(334,978.22)	(21.77)	0.00
<b>JAPAN AIRPORT TERMINAL CMN</b>															
	Sell	Upsize Trade	16 Jan 2025		9706.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,814.200000	(4,814,200.00)	4,813.887077	0.65	1.000000
SDB3260427113	Open	NEW	28 Sep 2034	(1,000)	JP3699400002	JPY	1.000000	92.00	(25.0000)	ACT/365	4,813.887077	(4,813,887.08)	(4,813,887.08)	(312.92)	0.00
<b>JAPAN EXCHANGE GROUP CMN</b>															
	Buy	Upsize Trade	16 Jan 2025		8697.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,683.161291	5,217,800.00	1,683.270696	0.65	1.000000
SDB3260588254	Open	NEW	04 Oct 2034	3,100	JP3183200009	JPY	1.000000	90.00	25.0000	ACT/365	1,683.270696	5,218,139.16	5,218,139.16	(339.16)	0.00
<b>JAPAN POST BANK CMN</b>															
	Sell	New Trade	16 Jan 2025		7182.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,528.027027	(16,961,100.00)	1,527.927705	0.65	1.000000
SDB3265743509	Open	NEW	18 Jan 2035	(11,100)	JP3946750001	JPY	1.000000	100.00	(25.0000)	ACT/365	1,527.927705	(16,959,997.53)	(16,959,997.53)	(1,102.47)	0.00
<b>JAPAN POST INSURANCE CO., LTD CMN</b>															
	Sell	Partial Termination	16 Jan 2025		7181.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,941.500000	(294,150.00)	2,907.000000	0.65	1.000000
SDB3263868399	Close	NEW	08 Dec 2034	(100)	JP3233250004	JPY	1.000000	90.00	25.0000	ACT/365	2,941.308802	(294,130.88)	(290,700.00)	(19.12)	0.00
<b>JAPAN TOBACCO INC. CMN</b>															
	Sell	Partial Termination	16 Jan 2025		2914.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,912.795455	(34,432,600.00)	4,080.000000	0.65	1.000000
SDB3260458799	Close	NEW	29 Sep 2034	(8,800)	JP3726800000	JPY	1.000000	90.00	25.0000	ACT/365	3,912.541123	(34,430,361.88)	(35,904,000.00)	(2,238.12)	0.00

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<b>066831553 (Cont.)</b>															
<b>JFE HOLDINGS CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		5411.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,713.846154	17,824,000.00	1,779.500000	0.65	1.000000
SDB3261928013	Close	NEW	01 Nov 2034	10,400	JP3386030005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,713.957554	17,825,158.56	18,506,800.00	(1,158.56)	0.00
<b>JGC HOLDINGS CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		1963.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,285.315790	(2,442,100.00)	1,285.232244	0.65	1.000000
SDB3260760801	Open	NEW	12 Oct 2034	(1,900)	JP3667600005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,285.232244	(2,441,941.26)	(2,441,941.26)	(158.74)	0.00
<b>JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.355718	6,549.00	1.273855	2.00	1.000000
SDB3260122912	Open	NEW	25 Sep 2034	700	CNE1000036F3	CNY	7.346500	90.00	50.0000	ACT/360	1.273855	891.70	891.70	(0.18)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.350278	33,661.00	1.272689	2.00	1.000000
SDB3260122912	Open	NEW	25 Sep 2034	3,600	CNE1000036F3	CNY	7.346500	90.00	50.0000	ACT/360	1.272689	4,581.68	4,581.68	(0.92)	0.00
<b>JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.694401	339,137.63	1.564997	0.00	1.000000
SDB3263530600	Close	NEW	07 Dec 2034	29,000	CNE100001914	CNY	7.346500	100.00	(1,963.1203)	ACT/360	1.591833	46,163.16	45,384.91	0.00	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.816248	(70,897.49)	1.607695	2.00	1.000000
SDB3263530600	Open	NEW	07 Dec 2034	(6,000)	CNE100001914	CNY	7.346500	100.00	(1,963.1203)	ACT/360	1.607695	(9,646.17)	(9,646.17)	(1.93)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.785960	(300,541.98)	1.603038	2.00	1.000000
SDB3263530600	Open	NEW	07 Dec 2034	(25,500)	CNE100001914	CNY	7.346500	100.00	(1,963.1203)	ACT/360	1.603038	(40,877.47)	(40,877.47)	(8.18)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530600		NEW	07 Dec 2034	0	CNE100001914	CNY		100.00	(1,952.8501)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123345		NEW	25 Sep 2034	0	CNE100002SQ9	CNY		100.00	(1,613.3852)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>JIO FINANCIAL SERVICES LTD CMN</b>															
			16 Jan 2025											12.50	
	Buy	Upsize Trade	17 Jan 2025		JIOFNS	USD	USD		4.330000	USD-Federal Funds-H.15	276.775437	262,659.89	3.202959	4.00	1.000000
SDB3265531691	Open	NEW	16 Jan 2035	949	INE758E01017	INR	86.555000	78.16	75.0000	ACT/360	3.202959	3,039.61	3,039.61	(1.21)	0.00
<b>JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	New Trade	21 Jan 2025		000799.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.252003	(24,126.00)	6.562876	2.00	1.000000
SDB3265743546	Open	NEW	19 Jan 2035	(500)	CNE000000S92	CNY	7.346500	100.00	(2,250.0000)	ACT/360	6.562876	(3,281.44)	(3,281.44)	(0.66)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		000799.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.366503	(48,366.50)	6.580649	2.00	1.000000
SDB3265743546	Open	NEW	19 Jan 2035	(1,000)	CNE000000S92	CNY	7.346500	100.00	(2,250.0000)	ACT/360	6.580649	(6,580.65)	(6,580.65)	(1.32)	0.00

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<b>066831553 (Cont.)</b>															
<b>JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3260123314	Buy	Upside Trade	21 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.814172	124,362.98	1.472435	2.00	1.000000
	Open	NEW	25 Sep 2034	11,500	CNE000001816	CNY	7.346500	90.00	50.0000	ACT/360	1.472435	16,933.00	16,933.00	(3.39)	0.00
			16 Jan 2025											(2.50)	
SDB3260123314	Buy	Upside Trade	21 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.816955	44,349.52	1.472322	2.00	1.000000
	Open	NEW	25 Sep 2034	4,100	CNE000001816	CNY	7.346500	90.00	50.0000	ACT/360	1.472322	6,036.52	6,036.52	(1.21)	0.00
<b>K'S HOLDINGS CMN</b>															
			16 Jan 2025											0.00	
SDB3264178810	Sell	Upside Trade	20 Jan 2025		8282.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,407.750000	(563,100.00)	1,407.658496	0.65	1.000000
	Open	NEW	14 Dec 2034	(400)	JP3277150003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,407.658496	(563,063.40)	(563,063.40)	(36.60)	0.00
<b>KAJIMA CMN</b>															
			16 Jan 2025											0.00	
SDB3261724255	Buy	Partial Termination	20 Jan 2025		1812.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,604.854938	42,198,650.00	2,881.000000	0.65	1.000000
	Close	NEW	27 Oct 2034	16,200	JP3210200006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,605.024254	42,201,392.91	46,672,200.00	(2,742.91)	0.00
<b>KAKAKU.COM, INC. CMN</b>															
			16 Jan 2025											0.00	
SDB3260121487	Buy	Upside Trade	20 Jan 2025		2371.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,322.166667	2,089,950.00	2,322.317608	0.65	1.000000
	Open	NEW	22 Sep 2034	900	JP3206000006	JPY	1.000000	90.00	25.0000	ACT/365	2,322.317608	2,090,085.85	2,090,085.85	(135.85)	0.00
<b>KAMIGUMI CMN</b>															
			16 Jan 2025											0.00	
SDB3265670261	Buy	Upside Trade	20 Jan 2025		9364.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,374.947368	6,412,400.00	3,375.166740	0.65	1.000000
	Open	NEW	17 Jan 2035	1,900	JP3219000001	JPY	1.000000	90.00	25.0000	ACT/365	3,375.166740	6,412,816.81	6,412,816.81	(416.81)	0.00
<b>KASIKORNBANK PCL NVDR CMN</b>															
			16 Jan 2025											0.21	
SDB3265276894	Sell	Upside Trade	21 Jan 2025		KBANK_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	161.052465	(2,303,050.25)	4.650048	4.00	1.000000
	Open	NEW	10 Jan 2035	(14,300)	TH0016010R14	THB	34.620000	100.00	(50.0000)	ACT/360	4.650048	(66,495.69)	(66,495.69)	(26.61)	0.00
<b>KASUMIGASEKI CAPITAL CMN</b>															
			16 Jan 2025											0.00	
SDB3260121466		Spread Change	16 Jan 2025		3498.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	JP3211050004	JPY		92.00	(908.1730)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>KAWASAKI HEAVY INDUSTRIES LTD ORD CMN</b>															
			16 Jan 2025											0.00	
SDB3265345608	Buy	Upside Trade	20 Jan 2025		7012.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,939.000000	693,900.00	6,939.451035	0.65	1.000000
	Open	NEW	11 Jan 2035	100	JP3224200000	JPY	1.000000	90.00	25.0000	ACT/365	6,939.451035	693,945.10	693,945.10	(45.10)	0.00
<b>KAWASAKI KISEN KAISHA, LTD. CMN</b>															
			16 Jan 2025											0.00	
SDB3265604050	Buy	Upside Trade	20 Jan 2025		9107.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,009.576924	2,612,450.00	2,009.707546	0.65	1.000000
	Open	NEW	17 Jan 2035	1,300	JP3223800008	JPY	1.000000	90.00	25.0000	ACT/365	2,009.707546	2,612,619.81	2,612,619.81	(169.81)	0.00
<b>KDDI CORPORATION CMN</b>															
			16 Jan 2025											0.00	
SDB3262936513	Sell	Partial Termination	20 Jan 2025		9433.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,859.000000	(4,859,000.00)	5,042.000000	0.65	1.000000
	Close	NEW	22 Nov 2034	(1,000)	JP3496400007	JPY	1.000000	90.00	25.0000	ACT/365	4,858.684165	(4,858,684.17)	(5,042,000.00)	(315.83)	0.00

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<b>066831553 (Cont.)</b>															
<b>KEPPEL LTD CMN</b>															
	Buy	Upside Trade	16 Jan 2025											4.00	
SDB3264178792	Open	NEW	20 Jan 2025 15 Dec 2034	300	KPLM.SI SG1U68934629	SGD SGD	SGD	100.00	2.846817	SGD-SORA ACT/365	6.856667 6.859924	2,057.00 2,057.98	6.859924 2,057.98	0.75 (0.15)	1.000000 0.00
<b>KEYENCE CORP. CMN</b>															
	Sell	Partial Termination	16 Jan 2025											0.00	
SDB3263985556	Close	NEW	20 Jan 2025 13 Dec 2034	(1,300)	6861.T JP3236200006	JPY JPY	JPY	90.00	0.226996	JPY-BOJ-TONAT ACT/365	65,232.307692 65,228.067592	(84,802,000.00) (84,796,487.87)	63,816.578473 (82,961,552.02)	0.65 (5,512.13)	1.000000 0.00
<b>KIKKOMAN CORP. CMN</b>															
	Sell	Partial Termination	16 Jan 2025											0.00	
SDB3262441830	Close	NEW	20 Jan 2025 10 Nov 2034	(100)	2801.T JP3240400006	JPY JPY	JPY	90.00	0.226996	JPY-BOJ-TONAT ACT/365	1,618.000000 1,617.894830	(161,800.00) (161,789.48)	1,762.500000 (176,250.00)	0.65 (10.52)	1.000000 0.00
<b>KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upside Trade	16 Jan 2025											5.84	
SDB3265670317	Open	NEW	21 Jan 2025 18 Jan 2035	(700)	688037.SH CNE100005X23	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	79.882285 10.864990	(55,917.60) (7,605.49)	10.864990 (7,605.49)	2.00 (1.52)	1.000000 0.00
<b>KIRIN HOLDINGS COMPANY, LTD CMN</b>															
	Sell	Upside Trade	16 Jan 2025											0.00	
SDB3260121458	Open	NEW	20 Jan 2025 22 Sep 2034	(1,500)	2503.T JP3258000003	JPY JPY	JPY	92.00	0.226996	JPY-BOJ-TONAT ACT/365	1,924.066666 1,923.941602	(2,886,100.00) (2,885,912.40)	1,923.941602 (2,885,912.40)	0.65 (187.60)	1.000000 0.00
<b>KOTOBUKI SPIRITS CO., LTD. CMN</b>															
	Sell	Partial Termination	16 Jan 2025											0.00	
SDB3260427124	Close	NEW	20 Jan 2025 28 Sep 2034	(500)	2222.T JP3299600001	JPY JPY	JPY	90.00	0.226996	JPY-BOJ-TONAT ACT/365	2,166.200000 2,166.059197	(1,083,100.00) (1,083,029.60)	2,179.000000 (1,089,500.00)	0.65 (70.40)	1.000000 0.00
<b>KUBOTA CORP CMN</b>															
	Sell	New Trade	16 Jan 2025											0.00	
SDB3265743533	Open	NEW	20 Jan 2025 18 Jan 2035	(3,300)	6326.T JP3266400005	JPY JPY	JPY	100.00	0.226996	JPY-BOJ-TONAT ACT/365	1,800.136364 1,800.019355	(5,940,450.00) (5,940,063.87)	1,800.019355 (5,940,063.87)	0.65 (386.13)	1.000000 0.00
<b>KUSURI NO AOKI HOLDINGS ORD CMN</b>															
	Sell	Upside Trade	16 Jan 2025											0.00	
SDB3264753536	Open	NEW	20 Jan 2025 27 Dec 2034	(300)	3549.T JP3266190002	JPY JPY	JPY	92.00	0.226996	JPY-BOJ-TONAT ACT/365	3,120.000000 3,119.797200	(936,000.00) (935,939.16)	3,119.797200 (935,939.16)	0.65 (60.84)	1.000000 0.00
<b>KYORITSU MAINTENANCE CMN</b>															
	Sell	Upside Trade	16 Jan 2025											0.00	
SDB3260121407	Open	NEW	20 Jan 2025 22 Sep 2034	(600)	9616.T JP3253900009	JPY JPY	JPY	92.00	0.226996	JPY-BOJ-TONAT ACT/365	2,843.916667 2,843.731812	(1,706,350.00) (1,706,239.09)	2,843.731812 (1,706,239.09)	0.65 (110.91)	1.000000 0.00
<b>KYUDENKO CORPORATION CMN</b>															
	Sell	Upside Trade	16 Jan 2025											0.00	
SDB3265465925	Open	NEW	20 Jan 2025 12 Jan 2035	(500)	1959.T JP3247050002	JPY JPY	JPY	92.00	0.226996	JPY-BOJ-TONAT ACT/365	5,243.800000 5,243.459153	(2,621,900.00) (2,621,729.58)	5,243.459153 (2,621,729.58)	0.65 (170.42)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		002250.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.239996	1,048.00	0.713467	2.00	1.000000
SDB3260123126	Open	NEW	25 Sep 2034	200	CNE100000C15	CNY	7.346500	90.00	50.0000	ACT/360	0.713467	142.69	142.69	(0.03)	0.00
<b>LIFEDRINK COMPANY CMN</b>															
			16 Jan 2025											0.00	
	Buy	Full Termination	20 Jan 2025		2585.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,346.660714	13,141,300.00	2,284.536429	0.65	1.000000
SDB3260121387	Close	NEW	22 Sep 2034	5,600	JP3966680005	JPY	1.000000	92.00	(25.0000)	ACT/365	2,346.813247	13,142,154.18	12,793,404.00	(854.18)	0.00
<b>LIUZHOU IRON &amp; STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115544		NEW	09 Nov 2034	0	CNE000001R68	CNY		100.00	(1,746.8727)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LIVZHON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.871246	28,697.00	4.884154	2.00	1.000000
SDB3260489733	Open	NEW	11 Oct 2034	800	CNE0000002Y8	CNY	7.346500	90.00	50.0000	ACT/360	4.884154	3,907.32	3,907.32	(0.78)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.932500	7,186.50	4.890860	2.00	1.000000
SDB3260489733	Open	NEW	11 Oct 2034	200	CNE0000002Y8	CNY	7.346500	90.00	50.0000	ACT/360	4.890860	978.17	978.17	(0.20)	0.00
<b>LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.435807	(10,651.00)	0.467469	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(3,100)	CNE000001HQ5	CNY	7.346500	100.00	(1,889.3518)	ACT/360	0.467469	(1,449.15)	(1,449.15)	(0.29)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.462579	(44,321.01)	0.470954	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(12,800)	CNE000001HQ5	CNY	7.346500	100.00	(1,889.3518)	ACT/360	0.470954	(6,028.21)	(6,028.21)	(1.21)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261654688		NEW	27 Oct 2034	0	CNE000001HQ5	CNY		100.00	(1,888.8376)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800193		NEW	20 Nov 2034	0	CNE0000005T1	CNY		100.00	(1,129.2240)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.832084	809,779.61	2.603166	0.00	1.000000
SDB3263242831	Close	NEW	30 Nov 2034	43,000	CNE100004116	CNY	7.346500	100.00	(2,105.9185)	ACT/360	2.563409	110,226.59	111,936.13	0.00	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263242831		NEW	30 Nov 2034	0	CNE100004116	CNY		100.00	(2,095.0733)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	New Trade	21 Jan 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.978693	27,550.99	1.630449	2.00	1.000000
SDB3265743535	Open	NEW	19 Jan 2035	2,300	CNE000001PK1	CNY	7.346500	90.00	50.0000	ACT/360	1.630449	3,750.03	3,750.03	(0.75)	0.00

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<b>066831553 (Cont.)</b>															
<b>LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.859003	23,718.01	1.614697	2.00	1.000000
SDB3265743535	Open	NEW	19 Jan 2035	2,000	CNE000001PK1	CNY	7.346500	90.00	50.0000	ACT/360	1.614697	3,229.39	3,229.39	(0.65)	0.00
<b>M&amp;A RESEARCH INSTITUTE HOLDING CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		9552.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,913.363636	2,104,700.00	1,913.488005	0.65	1.000000
SDB3262178991	Open	NEW	08 Nov 2034	1,100	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	1,913.488005	2,104,836.81	2,104,836.81	(136.81)	0.00
<b>MARUWA CO, LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		5344.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	47,670.000000	4,767,000.00	47,673.098550	0.65	1.000000
SDB3265604040	Open	NEW	17 Jan 2035	100	JP3879250003	JPY	1.000000	90.00	25.0000	ACT/365	47,673.098550	4,767,309.86	4,767,309.86	(309.86)	0.00
<b>MATSUKIYOCOCOKARA CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		3088.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,260.045455	4,972,100.00	2,305.000000	0.65	1.000000
SDB3262055918	Close	NEW	06 Nov 2034	2,200	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,260.192358	4,972,423.19	5,071,000.00	(323.19)	0.00
<b>MEDLEY CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		4480.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,685.000000	368,500.00	3,835.000000	0.65	1.000000
SDB3262867360	Close	NEW	22 Nov 2034	100	JP3921310003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,685.239525	368,523.95	383,500.00	(23.95)	0.00
<b>MEIDENSHA CORP. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		6508.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,111.250000	1,644,500.00	4,111.517231	0.65	1.000000
SDB3262800249	Open	NEW	17 Nov 2034	400	JP3919800007	JPY	1.000000	90.00	25.0000	ACT/365	4,111.517231	1,644,606.89	1,644,606.89	(106.89)	0.00
<b>MEITEC CORP. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		9744.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,896.500000	289,650.00	2,896.688272	0.65	1.000000
SDB3260121428	Open	NEW	22 Sep 2034	100	JP3919200000	JPY	1.000000	90.00	25.0000	ACT/365	2,896.688272	289,668.83	289,668.83	(18.83)	0.00
<b>MERCARI CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		4385.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,703.333334	(2,044,000.00)	1,703.222617	0.65	1.000000
SDB3262179001	Open	NEW	08 Nov 2034	(1,200)	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,703.222617	(2,043,867.14)	(2,043,867.14)	(132.86)	0.00
<b>MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.024997	1,205.00	0.820077	2.00	1.000000
SDB3260123331	Open	NEW	25 Sep 2034	200	CNE0000016N1	CNY	7.346500	90.00	50.0000	ACT/360	0.820077	164.02	164.02	(0.03)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.037497	2,415.00	0.822053	2.00	1.000000
SDB3260123331	Open	NEW	25 Sep 2034	400	CNE0000016N1	CNY	7.346500	90.00	50.0000	ACT/360	0.822053	328.82	328.82	(0.07)	0.00
<b>MISUMI GROUP INC. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		9962.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,284.571429	1,599,200.00	2,284.719926	0.65	1.000000
SDB3260121413	Open	NEW	22 Sep 2034	700	JP3885400006	JPY	1.000000	90.00	25.0000	ACT/365	2,284.719926	1,599,303.95	1,599,303.95	(103.95)	0.00

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<b>066831553 (Cont.)</b>															
<b>MITSUBISHI CORP CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		8058.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,499.000000	(249,900.00)	2,498.837565	0.65	1.000000
SDB3265670275	Open	NEW	17 Jan 2035	(100)	JP3898400001	JPY	1.000000	100.00	(25.0000)	ACT/365	2,498.837565	(249,883.76)	(249,883.76)	(16.24)	0.00
<b>MITSUBISHI ELEC CORP CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		6503.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,557.125000	3,068,550.00	2,557.291213	0.65	1.000000
SDB3265345635	Open	NEW	11 Jan 2035	1,200	JP3902400005	JPY	1.000000	90.00	25.0000	ACT/365	2,557.291213	3,068,749.46	3,068,749.46	(199.46)	0.00
<b>MITSUBISHI HC CAPITAL CMN</b>															
			16 Jan 2025											0.00	
	Sell	Partial Termination	20 Jan 2025		8593.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,010.887097	(3,133,750.00)	1,042.000000	0.65	1.000000
SDB3262867379	Close	NEW	22 Nov 2034	(3,100)	JP3499800005	JPY	1.000000	90.00	25.0000	ACT/365	1,010.821389	(3,133,546.31)	(3,230,200.00)	(203.69)	0.00
<b>MITSUBISHI HEAVY IND CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		7011.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,102.402703	38,894,450.01	2,102.539359	0.65	1.000000
SDB3264753544	Open	NEW	27 Dec 2034	18,500	JP3900000005	JPY	1.000000	90.00	25.0000	ACT/365	2,102.539359	38,896,978.14	38,896,978.14	(2,528.14)	0.00
<b>MITSUBISHI MOTORS CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		7211.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	479.400000	(47,940.00)	479.368839	0.65	1.000000
SDB3260962543	Open	NEW	12 Oct 2034	(100)	JP3899800001	JPY	1.000000	92.00	(25.0000)	ACT/365	479.368839	(47,936.88)	(47,936.88)	(3.12)	0.00
<b>MITSUBISHI UFJ FINANCIAL GROUP CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		8306.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,898.285714	1,328,800.00	1,903.307485	0.65	1.000000
SDB3265345616	Close	NEW	11 Jan 2035	700	JP3902900004	JPY	1.000000	92.00	(25.0000)	ACT/365	1,898.409103	1,328,886.37	1,332,315.24	(86.37)	0.00
<b>MIURA CO., LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		6005.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,811.000000	762,200.00	3,811.247715	0.65	1.000000
SDB3265345612	Open	NEW	11 Jan 2035	200	JP3880800002	JPY	1.000000	90.00	25.0000	ACT/365	3,811.247715	762,249.54	762,249.54	(49.54)	0.00
<b>MIZUHO FINANCIAL GROUP CMN</b>															
			16 Jan 2025											0.00	
	Sell	New Trade	20 Jan 2025		8411.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,986.585859	(39,467,200.00)	3,986.326731	0.65	1.000000
SDB3265743527	Open	NEW	18 Jan 2035	(9,900)	JP3885780001	JPY	1.000000	100.00	(25.0000)	ACT/365	3,986.326731	(39,464,634.64)	(39,464,634.64)	(2,565.37)	0.00
<b>MODEC CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		6269.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,393.333334	(1,018,000.00)	3,393.112767	0.65	1.000000
SDB3260121485	Open	NEW	22 Sep 2034	(300)	JP3888250002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,393.112767	(1,017,933.83)	(1,017,933.83)	(66.17)	0.00
<b>MTR CORP LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		0066.HK	HKD	HKD		2.639170	HKD-HONIX	24.165278	1,304,925.01	24.194397	1.20	1.000000
SDB3265345628	Open	NEW	10 Jan 2035	54,000	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	24.194397	1,306,497.44	1,306,497.44	(156.59)	0.00
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		0066.HK	HKD	HKD		2.639170	HKD-HONIX	24.175000	24,175.00	24.177901	1.20	1.000000
SDB3265345628	Open	NEW	10 Jan 2035	1,000	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	24.177901	24,177.90	24,177.90	(2.90)	0.00

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<b>066831553 (Cont.)</b>															
<b>MUANGTHAI CAPITAL PCL NVDR</b>															
	Sell	Upsize Trade	16 Jan 2025											0.21	
SDB3260121409	Open	NEW	21 Jan 2025 22 Sep 2034	(900)	MTC_n.BK TH6068010R19	USD THB	USD	100.00	4.330000 (2,569.0093)	USD-Federal Funds-H.15 ACT/360	43.583326 1.258376	(39,224.99) (1,132.54)	1.258376 (1,132.54)	4.00 (0.45)	1.000000 0.00
<b>NABTESCO CMN</b>															
	Buy	Partial Termination	16 Jan 2025											0.00	
SDB3264390158	Close	NEW	20 Jan 2025 20 Dec 2034	100	6268.T JP3651210001	JPY JPY	JPY	92.00	0.226996 (25.0000)	JPY-BOJ-TONAT ACT/365	2,666.000000 2,666.173290	266,600.00 266,617.33	2,808.000000 280,800.00	0.65 (17.33)	1.000000 0.00
<b>NAMURA SHIPBUILDING CO., LTD. CMN</b>															
	Sell	Upsize Trade	16 Jan 2025											0.00	
SDB3264390143	Open	NEW	20 Jan 2025 20 Dec 2034	(200)	7014.T JP3651400008	JPY JPY	JPY	92.00	0.226996 (192.0258)	JPY-BOJ-TONAT ACT/365	1,830.500001 1,830.381018	(366,100.00) (366,076.20)	1,830.381018 (366,076.20)	0.65 (23.80)	1.000000 0.00
<b>NAN YA PLASTICS CORP CMN</b>															
	Sell	Upsize Trade	16 Jan 2025											15.00	
SDB3265670297	Open	NEW	21 Jan 2025 17 Jan 2035	(88,000)	1303.TW TW0001303006	USD TWD	USD	100.00	4.330000 (40.0000)	USD-Federal Funds-H.15 ACT/360	31.443196 0.953010	(2,767,001.25) (83,864.88)	0.953010 (83,864.88)	2.75 (23.10)	1.000000 0.00
	Sell	Upsize Trade	16 Jan 2025											30.00	
SDB3265670297	Open	NEW	21 Jan 2025 17 Jan 2035	(16,000)	1303.TW TW0001303006	USD TWD	USD	100.00	4.330000 (40.0000)	USD-Federal Funds-H.15 ACT/360	31.390626 0.949987	(502,250.02) (15,199.79)	0.949987 (15,199.79)	2.75 (4.19)	1.000000 0.00
<b>NANYA TECHNOLOGY CORPORATION ORD CMN</b>															
	Sell	Upsize Trade	16 Jan 2025											15.00	
SDB3262115580	Open	NEW	21 Jan 2025 08 Nov 2034	(12,000)	2408.TW TW0002408002	USD TWD	USD	100.00	4.330000 (454.3969)	USD-Federal Funds-H.15 ACT/360	29.039582 0.880159	(348,474.98) (10,561.91)	0.880159 (10,561.91)	2.75 (2.91)	1.000000 0.00
	Sell	Upsize Trade	16 Jan 2025											30.00	
SDB3262115580	Open	NEW	21 Jan 2025 08 Nov 2034	(2,000)	2408.TW TW0002408002	USD TWD	USD	100.00	4.330000 (454.3969)	USD-Federal Funds-H.15 ACT/360	28.424998 0.860237	(56,850.00) (1,720.47)	0.860237 (1,720.47)	2.75 (0.47)	1.000000 0.00
<b>NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025											5.84	
SDB3260128341	Open	NEW	21 Jan 2025 25 Sep 2034	(500)	688126.SH CNE1000040F5	USD CNY	USD	100.00	4.330000 (1,943.0721)	USD-Federal Funds-H.15 ACT/360	19.309401 2.626320	(9,654.70) (1,313.16)	2.626320 (1,313.16)	2.00 (0.26)	1.000000 0.00
<b>NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025											5.84	
SDB3265670281	Open	NEW	21 Jan 2025 18 Jan 2035	(1,400)	300077.ZK CNE100000NT8	USD CNY	USD	100.00	4.330000 (1,675.0000)	USD-Federal Funds-H.15 ACT/360	23.773571 3.233503	(33,283.00) (4,526.90)	3.233503 (4,526.90)	2.00 (0.91)	1.000000 0.00
	Sell	Upsize Trade	16 Jan 2025											2.50	
SDB3265670281	Open	NEW	21 Jan 2025 18 Jan 2035	(500)	300077.ZK CNE100000NT8	USD CNY	USD	100.00	4.330000 (1,675.0000)	USD-Federal Funds-H.15 ACT/360	23.773004 3.234507	(11,886.50) (1,617.25)	3.234507 (1,617.25)	2.00 (0.32)	1.000000 0.00
<b>NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025											5.84	
SDB3263530574	Open	NEW	21 Jan 2025 07 Dec 2034	(300)	002405.ZK CNE100000P69	USD CNY	USD	100.00	4.330000 (2,145.3960)	USD-Federal Funds-H.15 ACT/360	8.889999 1.209151	(2,667.00) (362.75)	1.209151 (362.75)	2.00 (0.07)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3261588078	Buy	Upside Trade	20 Jan 2025		NWL.AX	AUD	AUD		4.336231	AUD-OIS-RBA	26.973623	21,444.03	26.976320	1.00	1.000000
	Open	NEW	25 Oct 2034	795	AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365	26.976320	21,446.17	21,446.17	(2.14)	0.00
<b>NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3265201680	Sell	Partial Termination	20 Jan 2025		NHC.AX	AUD	AUD		4.336231	AUD-OIS-RBA	4.926207	(31,049.88)	4.843853	1.00	1.000000
	Close	NEW	10 Jan 2035	(6,303)	AU000000NHC7	AUD	1.000000	100.00	25.0000	ACT/365	4.925714	(31,046.78)	(30,530.80)	(3.10)	0.00
<b>NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3261789951	Buy	Upside Trade	21 Jan 2025		002946.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.191001	15,191.00	2.068375	2.00	1.000000
	Open	NEW	02 Nov 2034	1,000	CNE100003JJ1	CNY	7.346500	90.00	50.0000	ACT/360	2.068375	2,068.38	2,068.38	(0.41)	0.00
			16 Jan 2025											(2.50)	
SDB3261789951	Buy	Upside Trade	21 Jan 2025		002946.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.208331	4,562.50	2.070043	2.00	1.000000
	Open	NEW	02 Nov 2034	300	CNE100003JJ1	CNY	7.346500	90.00	50.0000	ACT/360	2.070043	621.01	621.01	(0.12)	0.00
<b>NEXTAGE CO. LTD. CMN</b>															
			16 Jan 2025											0.00	
SDB3265345643	Sell	Upside Trade	20 Jan 2025		3186.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,440.400000	(4,321,200.00)	1,440.306374	0.65	1.000000
	Open	NEW	11 Jan 2035	(3,000)	JP3758210003	JPY	1.000000	92.00	(84.0277)	ACT/365	1,440.306374	(4,320,919.12)	(4,320,919.12)	(280.88)	0.00
			16 Jan 2025											0.00	
SDB3265345643		Spread Change	16 Jan 2025		3186.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Jan 2035	0	JP3758210003	JPY		92.00	(78.3163)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>NEXTDC LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3263530573	Sell	Upside Trade	20 Jan 2025		NXT.AX	AUD	AUD		4.336231	AUD-OIS-RBA	15.378472	(19,822.85)	15.376934	1.00	1.000000
	Open	NEW	06 Dec 2034	(1,289)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	15.376934	(19,820.87)	(19,820.87)	(1.98)	0.00
<b>NGERN TID LOR PCL NVDR CMN SERIES NVDR</b>															
			16 Jan 2025											0.21	
SDB3260121420	Sell	Upside Trade	21 Jan 2025		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	15.551585	(147,740.06)	0.449019	4.00	1.000000
	Open	NEW	22 Sep 2034	(9,500)	THA271010R18	THB	34.620000	100.00	(1,298.4914)	ACT/360	0.449019	(4,265.68)	(4,265.68)	(1.71)	0.00
<b>NIDEC CMN</b>															
			16 Jan 2025											0.00	
SDB3265345624	Buy	Partial Termination	20 Jan 2025		6594.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,844.783654	29,585,750.00	2,925.200007	0.65	1.000000
	Close	NEW	11 Jan 2035	10,400	JP3734800000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,844.968565	29,587,673.08	30,422,080.07	(1,923.07)	0.00
<b>NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
SDB3260123594	Sell	Upside Trade	21 Jan 2025		688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.708193	(116,178.82)	4.312711	2.00	1.000000
	Open	NEW	25 Sep 2034	(3,664)	CNE100003MS6	CNY	7.346500	100.00	(1,575.1518)	ACT/360	4.312711	(15,801.77)	(15,801.77)	(3.16)	0.00
			16 Jan 2025											2.50	
SDB3260123594	Sell	Upside Trade	21 Jan 2025		688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.614462	(99,142.95)	4.301400	2.00	1.000000
	Open	NEW	25 Sep 2034	(3,136)	CNE100003MS6	CNY	7.346500	100.00	(1,575.1518)	ACT/360	4.301400	(13,489.19)	(13,489.19)	(2.70)	0.00
<b>NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3264857840	Buy	Partial Termination	21 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.007693	647,993.10	2.290695	2.00	1.000000
	Close	NEW	02 Jan 2035	38,100	CNE100003LF5	CNY	7.346500	100.00	(441.0531)	ACT/360	2.315732	88,229.39	87,275.49	(17.64)	0.00

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<b>066831553 (Cont.)</b>															
<b>NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											0.01	
SDB3264857840	Buy	Partial Termination	21 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.080000	1,708.00	2.267642	2.00	1.000000
	Close	NEW	02 Jan 2035	100	CNE100003LF5	CNY	7.346500	100.00	(441.0531)	ACT/360	2.325383	232.54	226.76	(0.05)	0.00
			16 Jan 2025											(2.50)	
SDB3264857840	Buy	Partial Termination	21 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.967333	101,804.00	2.267642	2.00	1.000000
	Close	NEW	02 Jan 2035	6,000	CNE100003LF5	CNY	7.346500	100.00	(441.0531)	ACT/360	2.309465	13,856.79	13,605.85	(2.77)	0.00
<b>NINTENDO CO., LTD. CMN CLASS A</b>															
			16 Jan 2025											0.00	
SDB3265743513	Sell	New Trade	20 Jan 2025		7974.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	9,619.521739	(22,124,900.00)	9,618.896470	0.65	1.000000
	Open	NEW	18 Jan 2035	(2,300)	JP3756600007	JPY	1.000000	100.00	(25.0000)	ACT/365	9,618.896470	(22,123,461.88)	(22,123,461.88)	(1,438.12)	0.00
<b>NIPPON ELEC GLASS CO LTD</b>															
			16 Jan 2025											0.00	
SDB3260121508	Buy	Partial Termination	20 Jan 2025		5214.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,350.000000	335,000.00	3,371.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	100	JP3733400000	JPY	1.000000	92.05	(25.0000)	ACT/365	3,350.217750	335,021.78	337,100.00	(21.77)	0.00
<b>NIPPON PAINT CO., LTD. CMN</b>															
			16 Jan 2025											0.00	
SDB3264255559	Buy	Upsize Trade	20 Jan 2025		4612.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	973.730000	1,947,460.00	973.793292	0.65	1.000000
	Open	NEW	15 Dec 2034	2,000	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	973.793292	1,947,586.58	1,947,586.58	(126.58)	0.00
<b>NIPPON SANJO HOLDINGS CORP CMN</b>															
			16 Jan 2025											0.00	
SDB3260427143	Buy	Upsize Trade	20 Jan 2025		4091.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,204.000000	420,400.00	4,204.273260	0.65	1.000000
	Open	NEW	28 Sep 2034	100	JP3711600001	JPY	1.000000	90.00	25.0000	ACT/365	4,204.273260	420,427.33	420,427.33	(27.33)	0.00
<b>NIPPON YUSEN KABUSHIKI KAISHA CMN</b>															
			16 Jan 2025											0.00	
SDB3265743514	Buy	New Trade	20 Jan 2025		9101.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,834.500000	966,900.00	4,834.814242	0.65	1.000000
	Open	NEW	18 Jan 2035	200	JP3753000003	JPY	1.000000	90.00	25.0000	ACT/365	4,834.814242	966,962.85	966,962.85	(62.85)	0.00
<b>NITTO DENKO CMN</b>															
			16 Jan 2025											0.00	
SDB3265201704	Buy	Upsize Trade	20 Jan 2025		6988.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,635.125000	1,054,050.00	2,635.296283	0.65	1.000000
	Open	NEW	11 Jan 2035	400	JP3684000007	JPY	1.000000	90.00	25.0000	ACT/365	2,635.296283	1,054,118.51	1,054,118.51	(68.51)	0.00
<b>NMDC LIMITED CMN</b>															
			16 Jan 2025											11.00	
SDB3264984553	Sell	Partial Termination	17 Jan 2025		NMDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	65.320202	(512,045.06)	0.769873	4.00	1.000000
	Close	NEW	02 Jan 2035	(7,839)	INE584A01023	INR	86.555000	78.16	75.0000	ACT/360	0.753535	(5,906.96)	(6,035.03)	(2.37)	0.00
<b>NOF CORPORATION CMN</b>															
			16 Jan 2025											0.00	
SDB3261588071	Buy	Upsize Trade	20 Jan 2025		4403.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,083.125000	2,499,750.00	2,083.260403	0.65	1.000000
	Open	NEW	25 Oct 2034	1,200	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,083.260403	2,499,912.48	2,499,912.48	(162.48)	0.00
<b>NOMURA MICRO SCIENCE CMN</b>															
			16 Jan 2025											0.00	
SDB3260121385	Buy	Partial Termination	20 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,772.294118	4,712,900.00	2,311.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	1,700	JP3762950008	JPY	1.000000	92.00	(122.6273)	ACT/365	2,772.474317	4,713,206.34	3,928,700.00	(306.34)	0.00

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<b>066831553 (Cont.)</b>															
<b>NOMURA MICRO SCIENCE CMN (Cont.)</b>															
		Spread Change	16 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3260121385		NEW	22 Sep 2034	0	JP3762950008	JPY		92.00	(122.5768)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
	Sell	Upsize Trade	16 Jan 2025		NST.AX	AUD	AUD		4.336231	AUD-OIS-RBA	17.334986	(12,810.55)	17.333253	1.00	1.000000
SDB3265465959	Open	NEW	12 Jan 2035	(739)	AU000000NST8	AUD		100.00	(25.0000)	ACT/365	17.333253	(12,809.27)	(12,809.27)	(1.28)	0.00
<b>NTT DATA GROUP CMN</b>															
	Buy	Full Termination	16 Jan 2025		9613.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,946.583333	1,767,950.00	2,977.715527	0.65	1.000000
SDB3265604038	Close	NEW	17 Jan 2035	600	JP3165700000	JPY		92.00	(25.0000)	ACT/365	2,946.774861	1,768,064.92	1,786,629.32	(114.92)	0.00
<b>OBIC BUSINESS CONSULTANTS CMN</b>															
	Buy	Upsize Trade	16 Jan 2025		4733.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,789.333333	2,036,800.00	6,789.774640	0.65	1.000000
SDB3260121423	Open	NEW	22 Sep 2034	300	JP3173500004	JPY		90.00	(25.0000)	ACT/365	6,789.774640	2,036,932.39	2,036,932.39	(132.39)	0.00
<b>OLYMPUS CMN</b>															
	Sell	Upsize Trade	16 Jan 2025		7733.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,318.500001	(927,400.00)	2,318.349298	0.65	1.000000
SDB3264178805	Open	NEW	14 Dec 2034	(400)	JP3201200007	JPY		92.00	(25.0000)	ACT/365	2,318.349298	(927,339.72)	(927,339.72)	(60.28)	0.00
<b>OPEN HOUSE GROUP CO., LTD. CMN</b>															
	Sell	Upsize Trade	16 Jan 2025		3288.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,170.000000	(517,000.00)	5,169.663950	0.65	1.000000
SDB3265604071	Open	NEW	17 Jan 2035	(100)	JP3173540000	JPY		92.00	(25.0000)	ACT/365	5,169.663950	(516,966.40)	(516,966.40)	(33.60)	0.00
<b>OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	16 Jan 2025		603833.SH	USD	USD		4.330000	USD-Federal Funds-H.15	63.158264	145,264.01	8.596625	2.00	1.000000
SDB3264583169	Open	NEW	27 Dec 2034	2,300	CNE100002RB3	CNY		90.00	50.0000	ACT/360	8.596625	19,772.24	19,772.24	(3.95)	0.00
	Buy	Upsize Trade	16 Jan 2025		603833.SH	USD	USD		4.330000	USD-Federal Funds-H.15	63.333330	38,000.00	8.623334	2.00	1.000000
SDB3264583169	Open	NEW	27 Dec 2034	600	CNE100002RB3	CNY		90.00	50.0000	ACT/360	8.623334	5,174.00	5,174.00	(1.03)	0.00
<b>ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN</b>															
	Buy	Upsize Trade	16 Jan 2025		ORCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	10,180.835265	2,137,975.41	117.816806	4.00	1.000000
SDB3265276899	Open	NEW	09 Jan 2035	210	INE881D01027	INR		78.16	75.0000	ACT/360	117.816806	24,741.53	24,741.53	(9.88)	0.00
<b>ORIENTAL LAND CO CMN</b>															
	Sell	Upsize Trade	16 Jan 2025		4661.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,333.621621	(12,334,400.00)	3,333.404936	0.65	1.000000
SDB3264520326	Open	NEW	21 Dec 2034	(3,700)	JP3198900007	JPY		92.00	(25.0000)	ACT/365	3,333.404936	(12,333,598.26)	(12,333,598.26)	(801.74)	0.00
<b>ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00</b>															
	Buy	Partial Termination	16 Jan 2025		ORG.AX	AUD	AUD		4.336231	AUD-OIS-RBA	11.134202	1,324.97	10.900000	1.00	1.000000
SDB3262115576	Close	NEW	08 Nov 2034	119	AU0000000ORG5	AUD		100.00	(25.0000)	ACT/365	11.135315	1,325.10	1,297.10	(0.13)	0.00

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<b>066831553 (Cont.)</b>															
<b>ORIX CMN</b>															
	Sell	Partial Termination	16 Jan 2025											0.00	
SDB3265406632	Close	NEW	20 Jan 2025 11 Jan 2035	(6,500)	8591.T JP3200450009	JPY JPY	JPY	90.00	0.226996	JPY-BOJ-TONAT ACT/365	3,208.707692 3,208.499126	(20,856,600.00) (20,855,244.32)	3,250.285482 (21,126,855.63)	0.65 (1,355.68)	1.000000 0.00
<b>OTSUKA HOLDINGS CO., LTD. CMN</b>															
	Sell	Partial Termination	16 Jan 2025											0.00	
SDB3265604026	Close	NEW	20 Jan 2025 17 Jan 2035	(100)	4578.T JP3188220002	JPY JPY	JPY	90.00	0.226996	JPY-BOJ-TONAT ACT/365	8,081.000000 8,080.474735	(808,100.00) (808,047.47)	8,017.271089 (801,727.11)	0.65 (52.53)	1.000000 0.00
<b>PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID</b>															
	Sell	Upsize Trade	16 Jan 2025											0.00	
SDB3264983884	Open	NEW	20 Jan 2025 04 Jan 2035	(213)	PLS.AX AU000000PLSO	AUD AUD	AUD	100.00	4.336231	AUD-OIS-RBA ACT/365	2.342394 2.342160	(498.93) (498.88)	2.342160 (498.88)	1.00 (0.05)	1.000000 0.00
<b>PIOTECH INC. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	16 Jan 2025											2.50	
SDB3262800219	Open	NEW	21 Jan 2025 20 Nov 2034	(1,488)	688072.SH CNE100005998	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	151.592417 20.625359	(225,569.52) (30,690.53)	20.625359 (30,690.53)	2.00 (6.14)	1.000000 0.00
	Sell	Upsize Trade	16 Jan 2025											5.84	
SDB3262800219	Open	NEW	21 Jan 2025 20 Nov 2034	(212)	688072.SH CNE100005998	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	150.990001 20.536529	(32,009.88) (4,353.74)	20.536529 (4,353.74)	2.00 (0.87)	1.000000 0.00
<b>PLAID INC. (JAPAN) CMN</b>															
	Sell	Upsize Trade	16 Jan 2025											0.00	
SDB3265201672	Open	NEW	20 Jan 2025 11 Jan 2035	(300)	4165.T JP3833270006	JPY JPY	JPY	92.00	0.226996	JPY-BOJ-TONAT ACT/365	873.000000 872.943255	(261,900.00) (261,882.98)	872.943255 (261,882.98)	0.65 (17.02)	1.000000 0.00
<b>POLA ORBIS HOLDINGS CMN</b>															
		Spread Change	16 Jan 2025											0.00	
SDB3264583138		NEW	16 Jan 2025 22 Dec 2034	0	4927.T JP3855900001	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	16 Jan 2025											0.00	
SDB3264328874		NEW	16 Jan 2025 21 Dec 2034	0	601669.SH CNE1000017G1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>POWER FINANCE CORP LTD CMN</b>															
	Sell	Full Termination	16 Jan 2025											11.00	
SDB3265407093	Close	NEW	17 Jan 2025 10 Jan 2035	(59,321)	PWFC.NS INE134E01011	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	436.355959 5.033810	(25,885,071.84) (298,610.64)	4.682448 (277,767.51)	4.00 (119.62)	1.000000 0.00
<b>PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID</b>															
	Buy	Upsize Trade	16 Jan 2025											0.00	
SDB3264120680	Open	NEW	20 Jan 2025 13 Dec 2034	2	PME.AX AU000000PME8	AUD AUD	AUD	100.00	4.336231	AUD-OIS-RBA ACT/365	256.290000 256.315629	512.58 512.63	256.315629 512.63	1.00 (0.05)	1.000000 0.00
<b>PT ANEKA TAMBANG TBK CMN</b>															
	Sell	Full Termination	16 Jan 2025											14.66	
SDB3260661756	Close	NEW	21 Jan 2025 12 Oct 2034	(1,161,900)	ANTM.JK ID1000106602	USD IDR	USD	85.00	4.330000	USD-Federal Funds-H.15 ACT/360	1,526.910706 0.093120	(1,774,117,549.30) (108,196.13)	0.094369 (109,647.34)	5.00 (54.20)	1.000000 0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>06831553 (Cont.)</b>															
<b>PTT PUBLIC COMPANY LIMITED NVDR</b>															
	Sell	Partial Termination	16 Jan 2025											0.21	
SDB3265407096	Close	NEW	21 Jan 2025 11 Jan 2035	(20,700)	PTT_n_BK TH0646010R18	USD THB	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	31.026558 0.895826	(642,249.75) (18,543.60)	0.916289 (18,967.18)	4.00 (7.42)	1.000000 0.00
<b>PUYA SEMICONDUCTOR (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	New Trade	16 Jan 2025											2.50	
SDB3265743534	Open	NEW	21 Jan 2025 19 Jan 2035	(210)	688766.SH CNE100004QC9	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	112.865002 15.356185	(23,701.65) (3,224.80)	15.356185 (3,224.80)	2.00 (0.65)	1.000000 0.00
	Sell	Upsize Trade	16 Jan 2025											5.84	
SDB3265743534	Open	NEW	21 Jan 2025 19 Jan 2035	(490)	688766.SH CNE100004QC9	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	107.367345 14.603302	(52,610.00) (7,155.62)	14.603302 (7,155.62)	2.00 (1.43)	1.000000 0.00
<b>QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	16 Jan 2025											0.00	
SDB3265531301		NEW	16 Jan 2025 18 Jan 2035	0	002232.ZK CNE100000B73	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	16 Jan 2025											0.84	
SDB3261789940	Open	NEW	21 Jan 2025 02 Nov 2034	100	605183.SH CNE100005XK5	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	16.510000 2.247967	1,651.00 224.80	2.247967 224.80	2.00 (0.04)	1.000000 0.00
<b>RAKUTEN BANK CMN</b>															
	Sell	Upsize Trade	16 Jan 2025											0.00	
SDB3262800195	Open	NEW	20 Jan 2025 17 Nov 2034	(800)	5838.T JP3967220009	JPY JPY	JPY	92.00	0.226996	JPY-BOJ-TONAT ACT/365	4,654.750000 4,654.447441	(3,723,800.00) (3,723,557.95)	4,654.447441 (3,723,557.95)	0.65 (242.05)	1.000000 0.00
<b>RAKUTEN GROUP CMN</b>															
	Buy	Partial Termination	16 Jan 2025											0.00	
SDB3265272399	Close	NEW	20 Jan 2025 11 Jan 2035	11,800	4755.T JP3967200001	JPY JPY	JPY	92.00	0.226996	JPY-BOJ-TONAT ACT/365	899.972882 900.031380	10,619,680.01 10,620,370.28	907.723903 10,711,142.05	0.65 (690.28)	1.000000 0.00
<b>RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID</b>															
	Sell	Upsize Trade	16 Jan 2025											0.00	
SDB3265057955	Open	NEW	20 Jan 2025 04 Jan 2035	(1,692)	RHC.AX AU000000RHC8	AUD AUD	AUD	100.00	4.336231	AUD-OIS-RBA ACT/365	34.376253 34.372815	(58,164.62) (58,158.80)	34.372815 (58,158.80)	1.00 (5.82)	1.000000 0.00
<b>REC LIMITED CMN</b>															
	Sell	Full Termination	16 Jan 2025											11.00	
SDB3265531681	Close	NEW	17 Jan 2025 16 Jan 2035	(32,264)	RECM.NS INE020B01018	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	485.923324 5.605620	(15,677,830.13) (180,859.72)	5.260746 (169,732.70)	4.00 (72.45)	1.000000 0.00
<b>RECRUIT HOLDINGS CMN</b>															
	Buy	Upsize Trade	16 Jan 2025											0.00	
SDB3265670273	Open	NEW	20 Jan 2025 17 Jan 2035	5,800	6098.T JP3970300004	JPY JPY	JPY	90.00	0.226996	JPY-BOJ-TONAT ACT/365	10,739.655172 10,740.353250	62,290,000.00 62,294,048.85	10,740.353250 62,294,048.85	0.65 (4,048.85)	1.000000 0.00
<b>RINNAI CORP. CMN</b>															
	Sell	Upsize Trade	16 Jan 2025											0.00	
SDB3260458771	Open	NEW	20 Jan 2025 29 Sep 2034	(500)	5947.T JP3977400005	JPY JPY	JPY	92.04	0.226996	JPY-BOJ-TONAT ACT/365	3,282.200000 3,281.986657	(1,641,100.00) (1,640,993.33)	3,281.986657 (1,640,993.33)	0.65 (106.67)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.01	
	Sell	Upsize Trade	21 Jan 2025		002493.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.920000	(892.00)	1.213333	2.00	1.000000
SDB3260123522	Open	NEW	25 Sep 2034	(100)	CNE100000W60	CNY	7.346500	100.00	(1,297.1682)	ACT/360	1.213333	(121.33)	(121.33)	(0.02)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002493.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.961205	(96,781.01)	1.218836	2.00	1.000000
SDB3260123522	Open	NEW	25 Sep 2034	(10,800)	CNE100000W60	CNY	7.346500	100.00	(1,297.1682)	ACT/360	1.218836	(13,163.43)	(13,163.43)	(2.63)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002493.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.915912	(9,807.50)	1.213081	2.00	1.000000
SDB3260123522	Open	NEW	25 Sep 2034	(1,100)	CNE100000W60	CNY	7.346500	100.00	(1,297.1682)	ACT/360	1.213081	(1,334.39)	(1,334.39)	(0.27)	0.00
<b>RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.854999	(9,256.50)	4.198069	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2035	(300)	CNE1000033M6	CNY	7.346500	100.00	(1,530.3072)	ACT/360	4.198069	(1,259.42)	(1,259.42)	(0.25)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.558212	(85,562.99)	4.156299	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2035	(2,800)	CNE1000033M6	CNY	7.346500	100.00	(1,530.3072)	ACT/360	4.156299	(11,637.64)	(11,637.64)	(2.33)	0.00
<b>S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	62.204442	55,984.00	8.466798	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2034	900	CNE100003G91	CNY	7.346500	90.00	50.0000	ACT/360	8.466798	7,620.12	7,620.12	(1.52)	0.00
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	61.755001	37,053.00	8.408432	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2034	600	CNE100003G91	CNY	7.346500	90.00	50.0000	ACT/360	8.408432	5,045.06	5,045.06	(1.01)	0.00
<b>SANKYO CO., LTD.</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		6417.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,088.666666	(626,600.00)	2,088.530903	0.65	1.000000
SDB3260961779	Open	NEW	12 Oct 2034	(300)	JP3326410002	JPY	1.000000	92.00	(25.0000)	ACT/365	2,088.530903	(626,559.27)	(626,559.27)	(40.73)	0.00
<b>SAPPORO HOLDINGS CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		2501.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,814.333333	2,044,300.00	8,318.000000	0.65	1.000000
SDB3262741487	Close	NEW	16 Nov 2034	300	JP3320800000	JPY	1.000000	92.00	(25.0000)	ACT/365	6,814.776265	2,044,432.88	2,495,400.00	(132.88)	0.00
<b>SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.660001	(128,688.02)	1.041856	2.00	1.000000
SDB3263426682	Open	NEW	04 Dec 2034	(16,800)	CNE100000FS6	CNY	7.346500	100.00	(1,475.0000)	ACT/360	1.041856	(17,503.18)	(17,503.18)	(3.50)	0.00
<b>SAWAI GROUP HOLDINGS CO.,LTD. CMN</b>															
			16 Jan 2025											0.00	
		Div Pay Ratio Change	16 Jan 2025		4887.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260121384		NEW	22 Sep 2034	0	JP3323040000	JPY		92.35	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>SBI HOLDINGS, INC. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		8473.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,953.200000	1,976,600.00	4,073.085232	0.65	1.000000
SDB3265345666	Close	NEW	11 Jan 2035	500	JP3436120004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,953.456958	1,976,728.48	2,036,542.62	(128.48)	0.00

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<b>066831553 (Cont.)</b>															
<b>SBI SUMISHIN NET BANK CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		7163.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,025.714285	(2,818,000.00)	4,025.452614	0.65	1.000000
SDB3260599733	Open	NEW	04 Oct 2034	(700)	JP3400650002	JPY	1.000000	92.00	(25.0000)	ACT/365	4,025.452614	(2,817,816.83)	(2,817,816.83)	(183.17)	0.00
<b>SCB X PCL NVDR CMN SERIES NVDR</b>															
			16 Jan 2025											0.21	
	Sell	Upsize Trade	21 Jan 2025		SCB_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	121.576593	(1,349,500.18)	3.510266	4.00	1.000000
SDB3264520724	Open	NEW	21 Dec 2034	(11,100)	THA790010R17	THB	34.620000	100.00	(50.0000)	ACT/360	3.510266	(38,963.95)	(38,963.95)	(15.59)	0.00
<b>SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		SCG.AX	AUD	AUD		4.336231	AUD-OIS-RBA	3.628871	(145,953.19)	3.628508	1.00	1.000000
SDB3265604030	Open	NEW	17 Jan 2035	(40,220)	AU000000SCG8	AUD	1.000000	100.00	(25.0000)	ACT/365	3.628508	(145,938.59)	(145,938.59)	(14.60)	0.00
<b>SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			16 Jan 2025											0.21	
	Sell	Upsize Trade	21 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	17.594298	(1,203,449.98)	0.507998	4.00	1.000000
SDB3265128016	Open	NEW	05 Jan 2035	(68,400)	TH0098010R12	THB	34.620000	100.00	(4,000.0000)	ACT/360	0.507998	(34,747.06)	(34,747.06)	(13.90)	0.00
<b>SCREEN HOLDINGS CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		7735.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	10,170.000000	1,017,000.00	10,210.586269	0.65	1.000000
SDB3265406635	Close	NEW	11 Jan 2035	100	JP3494600004	JPY	1.000000	92.00	(25.0000)	ACT/365	10,170.661050	1,017,066.10	1,021,058.63	(66.11)	0.00
<b>SECOM CO., LTD. CMN</b>															
			16 Jan 2025											0.00	
	Sell	Full Termination	20 Jan 2025		9735.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,200.333334	(1,560,100.00)	5,188.765819	0.65	1.000000
SDB3265345641	Close	NEW	11 Jan 2035	(300)	JP3421800008	JPY	1.000000	90.00	25.0000	ACT/365	5,199.995312	(1,559,998.59)	(1,556,629.75)	(101.41)	0.00
<b>SEGA SAMMY HOLDINGS, INC. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		6460.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,884.653847	3,750,050.00	3,076.000000	0.65	1.000000
SDB3264390140	Close	NEW	20 Dec 2034	1,300	JP3419050004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,884.841349	3,750,293.75	3,998,800.00	(243.75)	0.00
<b>SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 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	(595.5064)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649724		NEW	02 Jan 2035	0	CNE100004PB3	CNY		100.00	(1,667.1997)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.140002	(3,314.00)	4.508962	2.00	1.000000
SDB3265604097	Open	NEW	18 Jan 2035	(100)	CNE1000012W4	CNY	7.346500	100.00	(1,925.0000)	ACT/360	4.508962	(450.90)	(450.90)	(0.09)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.582000	(33,582.00)	4.567572	2.00	1.000000
SDB3265604097	Open	NEW	18 Jan 2035	(1,000)	CNE1000012W4	CNY	7.346500	100.00	(1,925.0000)	ACT/360	4.567572	(4,567.57)	(4,567.57)	(0.91)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3260122681	Buy	Upsize Trade	21 Jan 2025		605098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.880001	3,688.00	5.021504	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE1000052P9	CNY	7.346500	90.00	50.0000	ACT/360	5.021504	502.15	502.15	(0.10)	0.00
			16 Jan 2025											(2.50)	
SDB3260122681	Buy	Upsize Trade	21 Jan 2025		605098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.880003	3,688.00	5.019827	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE1000052P9	CNY	7.346500	90.00	50.0000	ACT/360	5.019827	501.98	501.98	(0.10)	0.00
<b>SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
SDB3265406688	Buy	Partial Termination	21 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.238601	287,927.91	5.598898	0.00	1.000000
	Close	NEW	12 Jan 2035	6,982	CNE100004ZJ5	CNY	7.346500	100.00	(1,400.0000)	ACT/360	5.613367	39,192.53	39,091.51	0.00	0.00
			16 Jan 2025											2.50	
SDB3265406688	Sell	Upsize Trade	21 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.008287	(81,893.55)	5.579505	2.00	1.000000
	Open	NEW	12 Jan 2035	(1,997)	CNE100004ZJ5	CNY	7.346500	100.00	(1,400.0000)	ACT/360	5.579505	(11,142.27)	(11,142.27)	(2.23)	0.00
			16 Jan 2025											5.84	
SDB3265406688	Sell	Upsize Trade	21 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.194262	(37,198.42)	5.602935	2.00	1.000000
	Open	NEW	12 Jan 2035	(903)	CNE100004ZJ5	CNY	7.346500	100.00	(1,400.0000)	ACT/360	5.602935	(5,059.45)	(5,059.45)	(1.01)	0.00
			16 Jan 2025											0.00	
SDB3265406688		Spread Change	16 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Jan 2035	0	CNE100004ZJ5	CNY		100.00	(1,748.1578)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
SDB3265670320	Sell	Upsize Trade	21 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.528288	(257,547.02)	3.336154	2.00	1.000000
	Open	NEW	18 Jan 2035	(10,500)	CNE1000011K6	CNY	7.346500	100.00	(2,250.0000)	ACT/360	3.336154	(35,029.62)	(35,029.62)	(7.01)	0.00
			16 Jan 2025											2.50	
SDB3265670320	Sell	Upsize Trade	21 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.454132	(56,244.50)	3.327180	2.00	1.000000
	Open	NEW	18 Jan 2035	(2,300)	CNE1000011K6	CNY	7.346500	100.00	(2,250.0000)	ACT/360	3.327180	(7,652.51)	(7,652.51)	(1.53)	0.00
<b>SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
SDB3260961496	Buy	Upsize Trade	21 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.187153	82,285.49	1.931048	2.00	1.000000
	Open	NEW	13 Oct 2034	5,800	CNE0000006D3	CNY	7.346500	90.00	50.0000	ACT/360	1.931048	11,200.08	11,200.08	(2.24)	0.00
			16 Jan 2025											0.84	
SDB3260961496	Buy	Upsize Trade	21 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.137350	48,066.99	1.924912	2.00	1.000000
	Open	NEW	13 Oct 2034	3,400	CNE0000006D3	CNY	7.346500	90.00	50.0000	ACT/360	1.924912	6,544.70	6,544.70	(1.31)	0.00
<b>SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3260122972	Buy	Upsize Trade	21 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.076797	45,191.99	2.461299	2.00	1.000000
	Open	NEW	25 Sep 2034	2,500	CNE1000006J8	CNY	7.346500	90.00	50.0000	ACT/360	2.461299	6,153.25	6,153.25	(1.23)	0.00
			16 Jan 2025											(2.50)	
SDB3260122972	Buy	Upsize Trade	21 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.149245	59,892.51	2.470338	2.00	1.000000
	Open	NEW	25 Sep 2034	3,300	CNE1000006J8	CNY	7.346500	90.00	50.0000	ACT/360	2.470338	8,152.12	8,152.12	(1.63)	0.00
<b>SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
SDB3263530590	Sell	Upsize Trade	21 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.992448	(102,306.28)	3.535298	2.00	1.000000
	Open	NEW	07 Dec 2034	(3,936)	CNE1000041Z1	CNY	7.346500	100.00	(1,608.6206)	ACT/360	3.535298	(13,914.93)	(13,914.93)	(2.79)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.845392	(14,576.80)	3.516472	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(564)	CNE1000041Z1	CNY	7.346500	100.00	(1,608.6206)	ACT/360	3.516472	(1,983.29)	(1,983.29)	(0.40)	0.00
<b>SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465930		NEW	16 Jan 2035	0	CNE000000C17	CNY		100.00	(2,207.5471)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.246183	112,708.01	1.376396	2.00	1.000000
SDB3264716702	Close	NEW	02 Jan 2035	11,000	CNE0000011B7	CNY	7.346500	100.00	(10.0000)	ACT/360	1.394633	15,340.96	15,140.36	(3.07)	0.00
			16 Jan 2025											0.01	
	Buy	Partial Termination	21 Jan 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.220002	1,022.00	1.376396	2.00	1.000000
SDB3264716702	Close	NEW	02 Jan 2035	100	CNE0000011B7	CNY	7.346500	100.00	(10.0000)	ACT/360	1.391418	139.14	137.64	(0.03)	0.00
			16 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.211092	355,346.00	1.376396	2.00	1.000000
SDB3264716702	Close	NEW	02 Jan 2035	34,800	CNE0000011B7	CNY	7.346500	100.00	(10.0000)	ACT/360	1.390321	48,383.17	47,898.58	(9.67)	0.00
<b>SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123652		NEW	25 Sep 2034	0	CNE100002TX3	CNY		100.00	(654.2857)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		600662.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.730002	473.00	0.692368	2.00	1.000000
SDB3261510770	Close	NEW	26 Oct 2034	100	CNE0000002W2	CNY	7.346500	100.00	(1,336.0179)	ACT/360	0.643812	64.38	69.24	(0.01)	0.00
			16 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		600662.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.739996	474.00	0.692368	2.00	1.000000
SDB3261510770	Close	NEW	26 Oct 2034	100	CNE0000002W2	CNY	7.346500	100.00	(1,336.0179)	ACT/360	0.645388	64.54	69.24	(0.01)	0.00
<b>SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		600641.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.937998	(47,813.99)	2.168492	2.00	1.000000
SDB3265670282	Open	NEW	18 Jan 2035	(3,000)	CNE0000008P3	CNY	7.346500	100.00	(2,150.0000)	ACT/360	2.168492	(6,505.48)	(6,505.48)	(1.30)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		600641.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.967693	(20,758.00)	2.171806	2.00	1.000000
SDB3265670282	Open	NEW	18 Jan 2035	(1,300)	CNE0000008P3	CNY	7.346500	100.00	(2,150.0000)	ACT/360	2.171806	(2,823.35)	(2,823.35)	(0.57)	0.00
<b>SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		600320.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.769998	754.00	0.513315	2.00	1.000000
SDB3260122819	Open	NEW	25 Sep 2034	200	CNE000001683	CNY	7.346500	90.00	50.0000	ACT/360	0.513315	102.66	102.66	(0.02)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		600320.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.760002	376.00	0.511783	2.00	1.000000
SDB3260122819	Open	NEW	25 Sep 2034	100	CNE000001683	CNY	7.346500	90.00	50.0000	ACT/360	0.511783	51.18	51.18	(0.01)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.166112	9,299.00	0.703407	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	1,800	CNE000001G20	CNY	7.346500	90.00	50.0000	ACT/360	0.703407	1,266.13	1,266.13	(0.25)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.150999	2,575.50	0.701115	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	500	CNE000001G20	CNY	7.346500	90.00	50.0000	ACT/360	0.701115	350.56	350.56	(0.07)	0.00
<b>SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.620002	(1,986.00)	0.900403	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(300)	CNE100000JM1	CNY	7.346500	100.00	(619.2078)	ACT/360	0.900403	(270.12)	(270.12)	(0.05)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123649	Open	NEW	25 Sep 2034	0	CNE100000JM1	CNY	7.346500	100.00	(664.9302)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.093415	(36,297.65)	4.365106	2.00	1.000000
SDB3263589453	Open	NEW	07 Dec 2034	(1,131)	CNE100004330	CNY	7.346500	100.00	(1,957.0863)	ACT/360	4.365106	(4,936.93)	(4,936.93)	(0.99)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589453	Open	NEW	07 Dec 2034	0	CNE100004330	CNY	7.346500	100.00	(1,943.0815)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.071816	(44,394.99)	1.097868	2.00	1.000000
SDB3265465998	Open	NEW	16 Jan 2035	(5,500)	CNE100000BR7	CNY	7.346500	100.00	(1,618.1436)	ACT/360	1.097868	(6,038.27)	(6,038.27)	(1.21)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.070625	(6,456.50)	1.098073	2.00	1.000000
SDB3265465998	Open	NEW	16 Jan 2035	(800)	CNE100000BR7	CNY	7.346500	100.00	(1,618.1436)	ACT/360	1.098073	(878.46)	(878.46)	(0.18)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465998	Open	NEW	16 Jan 2035	0	CNE100000BR7	CNY	7.346500	100.00	(1,655.7265)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	80.934999	(121,402.50)	11.011853	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(1,500)	CNE100005K10	CNY	7.346500	100.00	(2,248.2758)	ACT/360	11.011853	(16,517.78)	(16,517.78)	(3.31)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.162822	(316,535.01)	11.039159	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(3,900)	CNE100005K10	CNY	7.346500	100.00	(2,248.2758)	ACT/360	11.039159	(43,052.72)	(43,052.72)	(8.62)	0.00
<b>SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.938497	(31,876.99)	2.167835	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(2,000)	CNE0000008N8	CNY	7.346500	100.00	(1,876.4200)	ACT/360	2.167835	(4,335.67)	(4,335.67)	(0.87)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.870836	(9,522.50)	2.159354	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(600)	CNE0000008N8	CNY	7.346500	100.00	(1,876.4200)	ACT/360	2.159354	(1,295.61)	(1,295.61)	(0.26)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589504		NEW	07 Dec 2034	0	CNE0000008N8	CNY		100.00	(1,922.6599)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		000158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.015284	(212,162.01)	2.722329	2.00	1.000000
SDB3265670335	Open	NEW	18 Jan 2035	(10,600)	CNE0000013X7	CNY		100.00	(1,725.0000)	ACT/360	2.722329	(28,856.69)	(28,856.69)	(5.78)	0.00
<b>SHIMADZU CORP. CMN SRS#17697749</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		7701.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,270.875000	3,416,700.00	4,271.152607	0.65	1.000000
SDB3265604089	Open	NEW	17 Jan 2035	800	JP3357200009	JPY		90.00	25.0000	ACT/365	4,271.152607	3,416,922.09	3,416,922.09	(222.09)	0.00
<b>SHIMIZU CORP CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		1803.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,256.000000	(1,884,000.00)	1,255.918360	0.65	1.000000
SDB3265406641	Open	NEW	11 Jan 2035	(1,500)	JP3358800005	JPY		92.00	(25.0000)	ACT/365	1,255.918360	(1,883,877.54)	(1,883,877.54)	(122.46)	0.00
<b>SHINKO ELEC IND CO LTD CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		6967.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,870.000000	(1,174,000.00)	5,869.618450	0.65	1.000000
SDB3263242782	Open	NEW	29 Nov 2034	(200)	JP3375800004	JPY		92.00	(25.0000)	ACT/365	5,869.618450	(1,173,923.69)	(1,173,923.69)	(76.31)	0.00
<b>SHISEIDO CO., LTD. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		4911.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,528.000000	758,400.00	2,786.500000	0.65	1.000000
SDB3262681161	Close	NEW	15 Nov 2034	300	JP3351600006	JPY		92.00	(25.0000)	ACT/365	2,528.164320	758,449.30	835,950.00	(49.30)	0.00
<b>SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.878750	23,103.00	3.930757	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	800	CNE100003S63	CNY		90.00	50.0000	ACT/360	3.930757	3,144.61	3,144.61	(0.63)	0.00
	Buy	Upside Trade	21 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.726844	109,162.01	3.911387	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	3,800	CNE100003S63	CNY		90.00	50.0000	ACT/360	3.911387	14,863.27	14,863.27	(2.97)	0.00
<b>SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.939751	(58,783.04)	0.671868	2.00	1.000000
SDB3265670334	Open	NEW	18 Jan 2035	(11,900)	CNE100000M21	CNY		100.00	(1,650.0000)	ACT/360	0.671868	(7,995.23)	(7,995.23)	(1.60)	0.00
	Sell	Upside Trade	21 Jan 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.939350	(26,672.49)	0.672038	2.00	1.000000
SDB3265670334	Open	NEW	18 Jan 2035	(5,400)	CNE100000M21	CNY		100.00	(1,650.0000)	ACT/360	0.672038	(3,629.01)	(3,629.01)	(0.73)	0.00
<b>SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261097789		NEW	19 Oct 2034	0	CNE100000F38	CNY		100.00	(1,254.9219)	ACT/360	0.000000	0.00	0.00	0.00	0.000000

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<b>066831553 (Cont.)</b>															
<b>SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		603327.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.903931	16,665.50	1.657858	2.00	1.000000
SDB3264649817	Close	NEW	02 Jan 2035	1,400	CNE100003LC2	CNY	7.346500	100.00	(1,775.0000)	ACT/360	1.620273	2,268.38	2,321.00	(0.45)	0.00
			16 Jan 2025											0.84	
	Buy	Full Termination	21 Jan 2025		603327.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.845673	87,657.98	1.657858	2.00	1.000000
SDB3264649817	Close	NEW	02 Jan 2035	7,400	CNE100003LC2	CNY	7.346500	100.00	(1,775.0000)	ACT/360	1.612882	11,935.33	12,268.15	(2.39)	0.00
<b>SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.966187	(154,542.30)	0.267426	2.00	1.000000
SDB3261862972	Open	NEW	02 Nov 2034	(78,600)	CNE100001JM9	CNY	7.346500	100.00	(1,820.8929)	ACT/360	0.267426	(21,019.68)	(21,019.68)	(4.21)	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.979788	(46,327.04)	0.269366	2.00	1.000000
SDB3261862972	Open	NEW	02 Nov 2034	(23,400)	CNE100001JM9	CNY	7.346500	100.00	(1,820.8929)	ACT/360	0.269366	(6,303.16)	(6,303.16)	(1.26)	0.00
<b>SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	58.830001	(5,883.00)	8.001616	2.00	1.000000
SDB3265345621	Open	NEW	11 Jan 2035	(100)	CNE000000K90	CNY	7.346500	100.00	(2,250.0000)	ACT/360	8.001616	(800.16)	(800.16)	(0.16)	0.00
<b>SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		SIG.AX	AUD	AUD		4.336231	AUD-OIS-RBA	2.885085	(340.44)	2.884796	1.00	1.000000
SDB3261985914	Open	NEW	02 Nov 2034	(118)	AU000000SIG5	AUD	1.000000	100.00	(25.0000)	ACT/365	2.884796	(340.41)	(340.41)	(0.03)	0.00
<b>SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	21 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.310403	274,105.81	4.947629	0.00	1.000000
SDB3260121450	Close	NEW	25 Sep 2034	7,989	CNE100003ZL3	CNY	7.346500	100.00	(1,773.2088)	ACT/360	4.670306	37,311.07	39,526.61	0.00	0.00
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.257004	(39,635.35)	4.660939	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(1,157)	CNE100003ZL3	CNY	7.346500	100.00	(1,773.2088)	ACT/360	4.660939	(5,392.71)	(5,392.71)	(1.08)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.278994	(49,464.59)	4.662372	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(1,443)	CNE100003ZL3	CNY	7.346500	100.00	(1,773.2088)	ACT/360	4.662372	(6,727.80)	(6,727.80)	(1.35)	0.00
<b>SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.650997	17,825.50	4.852544	2.00	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	500	CNE1000020P6	CNY	7.346500	90.00	50.0000	ACT/360	4.852544	2,426.27	2,426.27	(0.49)	0.00
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.520000	17,760.00	4.836329	2.00	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	500	CNE1000020P6	CNY	7.346500	90.00	50.0000	ACT/360	4.836329	2,418.16	2,418.16	(0.48)	0.00
<b>SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.260836	23,556.50	5.343888	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	600	CNE1000027D7	CNY	7.346500	90.00	50.0000	ACT/360	5.343888	3,206.33	3,206.33	(0.64)	0.00

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<b>066831553 (Cont.)</b>															
<b>SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.980526	74,063.00	5.307507	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	1,900	CNE1000027D7	CNY	7.346500	90.00	50.0000	ACT/360	5.307507	10,084.26	10,084.26	(2.02)	0.00
<b>SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649715		NEW	02 Jan 2035	0	CNE100005ZD5	CNY		100.00	(987.2222)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SMC CORPORATION CMN</b>															
			16 Jan 2025											0.00	
	Buy	New Trade	20 Jan 2025		6273.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	57,846.363636	63,631,000.00	57,850.123650	0.65	1.000000
SDB3265743508	Open	NEW	18 Jan 2035	1,100	JP3162600005	JPY	1.000000	90.00	25.0000	ACT/365	57,850.123650	63,635,136.02	63,635,136.02	(4,136.02)	0.00
<b>SOJITZ CORPORATION CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		2768.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,122.000000	(624,400.00)	3,121.797070	0.65	1.000000
SDB3263308393	Open	NEW	29 Nov 2034	(200)	JP3663900003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,121.797070	(624,359.41)	(624,359.41)	(40.59)	0.00
<b>SQUARE ENIX HOLDINGS CO., LTD. CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		9684.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,235.000000	(623,500.00)	6,234.594725	0.65	1.000000
SDB3260121471	Open	NEW	22 Sep 2034	(100)	JP3164630000	JPY	1.000000	92.00	(25.0000)	ACT/365	6,234.594725	(623,459.47)	(623,459.47)	(40.53)	0.00
<b>STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Partial Termination	21 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.869699	(144,567.00)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(13,300)	CNE100000T99	CNY	7.346500	90.00	50.0000	ACT/360	1,478415	(19,662.92)	(18,398.82)	(3.94)	0.00
			16 Jan 2025											2.50	
	Sell	Partial Termination	21 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.864676	(101,041.49)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(9,300)	CNE100000T99	CNY	7.346500	90.00	50.0000	ACT/360	1,478226	(13,747.50)	(12,865.34)	(2.75)	0.00
<b>STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b>															
			16 Jan 2025											0.00	
	Sell	New Trade	20 Jan 2025		SGPAX	AUD	AUD		4.336231	AUD-OIS-RBA	5.037664	(13,410.26)	5.037160	1.00	1.000000
SDB3265743505	Open	NEW	18 Jan 2035	(2,662)	AU000000SGP0	AUD	1.000000	100.00	(25.0000)	ACT/365	5.037160	(13,408.92)	(13,408.92)	(1.34)	0.00
<b>SUMCO CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		3436.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,117.900001	1,117,900.00	1,152.897498	0.65	1.000000
SDB3265201668	Close	NEW	11 Jan 2035	1,000	JP3322930003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,117.972664	1,117,972.66	1,152,897.50	(72.66)	0.00
<b>SUMITOMO DAINIPPON PHARMA CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		4506.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	535.500000	(321,300.00)	535.465192	0.65	1.000000
SDB3260264477	Open	NEW	27 Sep 2034	(600)	JP3495000006	JPY	1.000000	92.00	(25.0000)	ACT/365	535.465192	(321,279.12)	(321,279.12)	(20.88)	0.00
<b>SUNWELS CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		9229.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	605.454545	666,000.00	710.000000	0.65	1.000000
SDB3264649714	Close	NEW	27 Dec 2034	1,100	JP3324410004	JPY	1.000000	92.00	(500.0000)	ACT/365	605.493900	666,043.29	781,000.00	(43.29)	0.00

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<b>066831553 (Cont.)</b>															
<b>SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
SDB3265604041	Sell	Upsize Trade	21 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	102.377620	(214,993.00)	13.924637	2.00	1.000000
	Open	NEW	18 Jan 2035	(2,100)	CNE100003F50	CNY	7.346500	100.00	(850.0000)	ACT/360	13.924637	(29,241.74)	(29,241.74)	(5.85)	0.00
			16 Jan 2025											2.50	
SDB3265604041	Sell	Upsize Trade	21 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	102.678808	(431,250.99)	13.970272	2.00	1.000000
	Open	NEW	18 Jan 2035	(4,200)	CNE100003F50	CNY	7.346500	100.00	(850.0000)	ACT/360	13.970272	(58,675.14)	(58,675.14)	(11.74)	0.00
<b>SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
SDB3260123488	Sell	Upsize Trade	21 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.508774	(52,132.32)	8.504818	2.00	1.000000
	Open	NEW	25 Sep 2034	(834)	CNE100003RP1	CNY	7.346500	100.00	(1,695.4363)	ACT/360	8.504818	(7,093.02)	(7,093.02)	(1.42)	0.00
			16 Jan 2025											5.84	
SDB3260123488	Sell	Upsize Trade	21 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.300461	(241,040.48)	8.473642	2.00	1.000000
	Open	NEW	25 Sep 2034	(3,869)	CNE100003RP1	CNY	7.346500	100.00	(1,695.4363)	ACT/360	8.473642	(32,784.52)	(32,784.52)	(6.56)	0.00
			16 Jan 2025											0.00	
SDB3260123488		Spread Change	16 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
	Open	NEW	25 Sep 2034	0	CNE100003RP1	CNY		100.00	(1,638.1199)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SWCC SHOWA HOLDINGS CO., LTD. CMN</b>															
			16 Jan 2025											0.00	
SDB3260121422	Buy	Upsize Trade	20 Jan 2025		5805.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	7,270.000000	727,000.00	7,270.472550	0.65	1.000000
	Open	NEW	22 Sep 2034	100	JP3368400002	JPY	1.000000	90.00	25.0000	ACT/365	7,270.472550	727,047.26	727,047.26	(47.26)	0.00
<b>SYSMEX CORP CMN</b>															
			16 Jan 2025											0.00	
SDB3265604049	Sell	Upsize Trade	20 Jan 2025		6869.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,991.500000	(299,150.00)	2,991.305552	0.65	1.000000
	Open	NEW	17 Jan 2035	(100)	JP3351100007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,991.305552	(299,130.56)	(299,130.56)	(19.44)	0.00
<b>TAIHEIYO CEMENT CORPORATION CMN</b>															
			16 Jan 2025											0.00	
SDB3260121509	Buy	Partial Termination	20 Jan 2025		5233.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,452.000000	1,380,800.00	3,587.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	400	JP3449020001	JPY	1.000000	92.10	(25.0000)	ACT/365	3,452.224380	1,380,889.75	1,434,800.00	(89.75)	0.00
<b>TAISEI CORPORATION CMN</b>															
			16 Jan 2025											0.00	
SDB3265604068	Sell	Upsize Trade	20 Jan 2025		1801.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	6,373.000000	(2,549,200.00)	6,372.585755	0.65	1.000000
	Open	NEW	17 Jan 2035	(400)	JP3443600006	JPY	1.000000	92.00	(25.0000)	ACT/365	6,372.585755	(2,549,034.30)	(2,549,034.30)	(165.70)	0.00
<b>TAZMO CO., LTD. CMN</b>															
			16 Jan 2025											0.00	
SDB3265201695	Buy	Partial Termination	20 Jan 2025		6266.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,063.000000	206,300.00	2,202.856805	0.65	1.000000
	Close	NEW	11 Jan 2035	100	JP3468000009	JPY	1.000000	92.00	(525.0000)	ACT/365	2,063.134095	206,313.41	220,285.68	(13.41)	0.00
			16 Jan 2025											0.00	
SDB3265201695		Spread Change	16 Jan 2025		6266.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
	Open	NEW	11 Jan 2035	0	JP3468000009	JPY		92.00	(519.4444)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
<b>TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
SDB3264649847	Sell	Upsize Trade	21 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.343002	(12,343.00)	1.679364	2.00	1.000000
	Open	NEW	02 Jan 2035	(1,000)	CNE000000R8	CNY	7.346500	100.00	(1,687.9164)	ACT/360	1.679364	(1,679.36)	(1,679.36)	(0.34)	0.00

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<b>06831553 (Cont.)</b>															
<b>TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											5.01	
	Sell	Upsize Trade	21 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.289996	(1,229.00)	1.671733	2.00	1.000000
SDB3264649847	Open	NEW	02 Jan 2035	(100)	CNE000000RB8	CNY	7.346500	100.00	(1,687.9164)	ACT/360	1.671733	(167.17)	(167.17)	(0.03)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.308735	(291,717.02)	1.674142	2.00	1.000000
SDB3264649847	Open	NEW	02 Jan 2035	(23,700)	CNE000000RB8	CNY	7.346500	100.00	(1,687.9164)	ACT/360	1.674142	(39,677.17)	(39,677.17)	(7.94)	0.00
<b>TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261789957		NEW	02 Nov 2034	0	CNE000001GL8	CNY		100.00	(487.5000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		TNE.AX	AUD	AUD		4.336231	AUD-OIS-RBA	28.538291	2,254.52	28.541145	1.00	1.000000
SDB3260121474	Open	NEW	22 Sep 2034	79	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	28.541145	2,254.75	2,254.75	(0.23)	0.00
<b>TECHNOPRO HOLDINGS, INC. CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		6028.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,833.500001	2,833,500.00	2,833.684178	0.65	1.000000
SDB3260862001	Open	NEW	12 Oct 2034	1,000	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,833.684178	2,833,684.18	2,833,684.18	(184.18)	0.00
<b>TECHTRONIC INDUSTRIES CO LTD CMN</b>															
			16 Jan 2025											10.85	
	Sell	Partial Termination	20 Jan 2025		0669.HK	HKD	HKD		2.639170	HKD-HONIX	101.633333	(152,450.00)	102.500000	1.20	1.000000
SDB3264178807	Close	NEW	14 Dec 2034	(1,500)	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	101.510865	(152,266.30)	(153,750.00)	(18.29)	0.00
			16 Jan 2025											0.00	
	Sell	Partial Termination	20 Jan 2025		0669.HK	HKD	HKD		2.639170	HKD-HONIX	102.075000	(102,075.00)	102.500000	1.20	1.000000
SDB3264178807	Close	NEW	14 Dec 2034	(1,000)	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	102.062751	(102,062.75)	(102,500.00)	(12.25)	0.00
			16 Jan 2025											0.00	
	Sell	Full Termination	20 Jan 2025		0669.HK	HKD	HKD		2.639170	HKD-HONIX	102.081111	(2,194,743.89)	102.028084	1.20	1.000000
SDB3264178807	Close	NEW	14 Dec 2034	(21,500)	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	102.068861	(2,194,480.51)	(2,193,603.80)	(263.37)	0.00
			16 Jan 2025											0.00	
	Sell	New Trade	20 Jan 2025		0669.HK	HKD	HKD		2.639170	HKD-HONIX	102.081111	(102,081.11)	102.068861	1.20	1.000000
SDB3265743554	Open	NEW	18 Jan 2035	(1,000)	HK0669013440	HKD	1.000000	100.00	(30.0000)	ACT/365	102.068861	(102,068.86)	(102,068.86)	(12.25)	0.00
			16 Jan 2025											10.85	
	Sell	Upsize Trade	20 Jan 2025		0669.HK	HKD	HKD		2.639170	HKD-HONIX	101.000000	(50,500.00)	100.878295	1.20	1.000000
SDB3265743554	Open	NEW	18 Jan 2035	(500)	HK0669013440	HKD	1.000000	100.00	(30.0000)	ACT/365	100.878295	(50,439.15)	(50,439.15)	(6.06)	0.00
<b>TEIJIN LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		3401.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,285.000000	128,500.00	1,338.000000	0.65	1.000000
SDB3264390198	Close	NEW	20 Dec 2034	100	JP3544000007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,285.083525	128,508.35	133,800.00	(8.35)	0.00
<b>TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		TLX.AX	AUD	AUD		4.336231	AUD-OIS-RBA	25.596518	(16,944.89)	25.593958	1.00	1.000000
SDB3260121453	Open	NEW	22 Sep 2034	(662)	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	25.593958	(16,943.20)	(16,943.20)	(1.69)	0.00

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<b>066831553 (Cont.)</b>															
<b>TERUMO CORP CMN</b>															
		Div Pay Ratio Change	16 Jan 2025											0.00	
SDB3265670271		NEW	16 Jan 2025 17 Jan 2035	0	4543.T JP3546800008	JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	16 Jan 2025 21 Jan 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.807280	944,217.39	0.926865	2.00	1.000000
SDB3265127408	Open	NEW	08 Jan 2035	138,707	CNE100003F27	CNY	7.346500	90.00	50.0000	ACT/360	0.926865	128,562.66	128,562.66	(25.71)	0.00
	Buy	Upsize Trade	16 Jan 2025 21 Jan 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.821361	82,538.47	0.928472	2.00	1.000000
SDB3265127408	Open	NEW	08 Jan 2035	12,100	CNE100003F27	CNY	7.346500	90.00	50.0000	ACT/360	0.928472	11,234.51	11,234.51	(2.25)	0.00
<b>TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	16 Jan 2025 21 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.738180	39,312.00	4.866036	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	1,100	CNE000000ZW7	CNY	7.346500	90.00	50.0000	ACT/360	4.866036	5,352.64	5,352.64	(1.07)	0.00
	Buy	Upsize Trade	16 Jan 2025 21 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.765711	25,036.00	4.868158	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	700	CNE000000ZW7	CNY	7.346500	90.00	50.0000	ACT/360	4.868158	3,407.71	3,407.71	(0.68)	0.00
<b>TIS INC. CMN</b>															
	Buy	Upsize Trade	16 Jan 2025 20 Jan 2025		3626.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,433.000000	1,029,900.00	3,433.223145	0.65	1.000000
SDB3264753520	Open	NEW	27 Dec 2034	300	JP3104890003	JPY	1.000000	90.00	25.0000	ACT/365	3,433.223145	1,029,966.94	1,029,966.94	(66.94)	0.00
<b>TObU RAILWAY CMN</b>															
	Sell	Partial Termination	16 Jan 2025 20 Jan 2025		9001.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,555.000000	(255,500.00)	2,564.500000	0.65	1.000000
SDB3260121489	Close	NEW	22 Sep 2034	(100)	JP3597800006	JPY	1.000000	90.00	25.0000	ACT/365	2,554.833925	(255,483.39)	(256,450.00)	(16.61)	0.00
<b>TOHO GAS CO., LTD. CMN</b>															
	Sell	Upsize Trade	16 Jan 2025 20 Jan 2025		9533.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	3,971.333334	(1,191,400.00)	3,971.075197	0.65	1.000000
SDB3264520301	Open	NEW	21 Dec 2034	(300)	JP3600200004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,971.075197	(1,191,322.56)	(1,191,322.56)	(77.44)	0.00
<b>TOHOKU ELECTRIC POWER CO INC CMN</b>															
	Buy	Partial Termination	16 Jan 2025 20 Jan 2025		9506.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,095.937500	876,750.00	1,186.000000	0.65	1.000000
SDB3263589455	Close	NEW	06 Dec 2034	800	JP3605400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,096.008736	876,806.99	948,800.00	(56.99)	0.00
<b>TOKIO MARINE HOLDINGS CMN</b>															
	Sell	Partial Termination	16 Jan 2025 20 Jan 2025		8766.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,332.638889	(19,197,500.00)	5,329.565127	0.65	1.000000
SDB3264054743	Close	NEW	13 Dec 2034	(3,600)	JP3910660004	JPY	1.000000	90.00	25.0000	ACT/365	5,332.292267	(19,196,252.16)	(19,186,434.46)	(1,247.84)	0.00
<b>TOKYO ELECTRIC POWER CMN</b>															
	Buy	Upsize Trade	16 Jan 2025 20 Jan 2025		9501.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	422.672580	2,620,570.00	422.700054	0.65	1.000000
SDB3265465916	Open	NEW	12 Jan 2035	6,200	JP3585800000	JPY	1.000000	90.00	25.0000	ACT/365	422.700054	2,620,740.33	2,620,740.33	(170.34)	0.00

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<b>066831553 (Cont.)</b>															
<b>TOKYO ELECTRON LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Full Termination	20 Jan 2025		8035.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	26,120.714286	18,284,500.00	26,806.318701	0.65	1.000000
SDB3265272421	Close	NEW	11 Jan 2035	700	JP3571400005	JPY	1.000000	92.00	(25.0000)	ACT/365	26,122.412132	18,285,688.49	18,764.423.09	(1,188.49)	0.00
<b>TOKYO KEIKI INC. CMN</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		7721.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264649713		NEW	27 Dec 2034	0	JP3624000000	JPY		92.00	(45.4545)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upsize Trade	21 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.308175	78,560.99	0.722750	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	14,800	CNE000000NK8	CNY	7.346500	90.00	50.0000	ACT/360	0.722750	10,696.70	10,696.70	(2.14)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upsize Trade	21 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.308001	10,616.00	0.722485	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	2,000	CNE000000NK8	CNY	7.346500	90.00	50.0000	ACT/360	0.722485	1,444.97	1,444.97	(0.29)	0.00
<b>TOPPAN PRINTING CO LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Full Termination	20 Jan 2025		7911.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,288.083334	10,291,400.00	4,224.737176	0.65	1.000000
SDB3264792318	Close	NEW	28 Dec 2034	2,400	JP3629000005	JPY	1.000000	92.00	(25.0000)	ACT/365	4,288.362059	10,292,068.94	10,139,369.22	(668.94)	0.00
<b>TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		6110.HK	HKD	HKD		2.639170	HKD-HONIX	2.756860	118,544.98	2.757191	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	43,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.757191	118,559.21	118,559.21	(14.23)	0.00
			16 Jan 2025											10.85	
	Buy	Upsize Trade	20 Jan 2025		6110.HK	HKD	HKD		2.639170	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
<b>TOWA CORP CMN</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		6315.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265201673		NEW	11 Jan 2035	0	JP3557000008	JPY		92.00	(34.7222)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>TOYO TANSO CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upsize Trade	20 Jan 2025		5310.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,013.333333	1,204,000.00	4,013.594200	0.65	1.000000
SDB3265670269	Open	NEW	17 Jan 2035	300	JP3616000000	JPY	1.000000	90.00	25.0000	ACT/365	4,013.594200	1,204,078.26	1,204,078.26	(78.26)	0.00
<b>TOYOTA INDUSTRIES CMN</b>															
			16 Jan 2025											0.00	
	Buy	Full Termination	20 Jan 2025		6201.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	12,149.166666	7,289,500.00	12,865.000000	0.65	1.000000
SDB3264520286	Close	NEW	21 Dec 2034	600	JP3634600005	JPY	1.000000	92.00	(25.0000)	ACT/365	12,149.956362	7,289,973.82	7,719,000.00	(473.82)	0.00
<b>TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		TWE.AX	AUD	AUD		4.336231	AUD-OIS-RBA	10.679393	(8,970.69)	10.678325	1.00	1.000000
SDB3260427219	Open	NEW	28 Sep 2034	(840)	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	10.678325	(8,969.79)	(8,969.79)	(0.90)	0.00

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<b>066831553 (Cont.)</b>															
<b>TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.597854	55,421.97	0.898350	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	8,400	CNE000000RK9	CNY	7.346500	90.00	50.0000	ACT/360	0.898350	7,546.14	7,546.14	(1.51)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.606075	42,939.49	0.899169	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	6,500	CNE000000RK9	CNY	7.346500	90.00	50.0000	ACT/360	0.899169	5,844.60	5,844.60	(1.17)	0.00
<b>TSUBURAYA FIELDS HOLDINGS CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		2767.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,880.888889	(1,692,800.00)	1,880.766631	0.65	1.000000
SDB3260961441	Open	NEW	12 Oct 2034	(900)	JP3802680003	JPY	1.000000	92.00	(655.4545)	ACT/365	1,880.766631	(1,692,689.97)	(1,692,689.97)	(110.03)	0.00
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		2767.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260961441	Open	NEW	12 Oct 2034	0	JP3802680003	JPY	1.000000	92.00	(641.3407)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>UBE INDUSTRIES LTD CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		4208.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,296.750000	(459,350.00)	2,296.600711	0.65	1.000000
SDB3264921645	Open	NEW	09 Jan 2035	(200)	JP3158800007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,296.600711	(459,320.14)	(459,320.14)	(29.86)	0.00
<b>UNICHARM CMN</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		8113.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,230.304878	(5,044,250.00)	1,230.224908	0.65	1.000000
SDB3264328847	Open	NEW	20 Dec 2034	(4,100)	JP3951600000	JPY	1.000000	92.00	(25.0000)	ACT/365	1,230.224908	(5,043,922.12)	(5,043,922.12)	(327.88)	0.00
<b>UNION BANK OF INDIA CMN</b>															
			16 Jan 2025											11.00	
	Sell	Partial Termination	17 Jan 2025		UNBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	109.984315	(2,054,616.99)	1.301014	4.00	1.000000
SDB3265346298	Close	NEW	09 Jan 2035	(18,681)	INE692A01016	INR	86.555000	78.16	75.0000	ACT/360	1.268781	(23,702.10)	(24,304.24)	(9.50)	0.00
<b>USS CO LTD CMN</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		4732.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	1,332.666667	399,800.00	1,332.753290	0.65	1.000000
SDB3260121491	Open	NEW	22 Sep 2034	300	JP3944130008	JPY	1.000000	90.00	25.0000	ACT/365	1,332.753290	399,825.99	399,825.99	(25.99)	0.00
<b>VEDANTA LIMITED CMN</b>															
			16 Jan 2025											11.00	
	Sell	Full Termination	17 Jan 2025		VDAN.NS	USD	USD		4.330000	USD-Federal Funds-H.15	447.473400	(9,805,932.09)	4.958313	4.00	1.000000
SDB3265604668	Close	NEW	16 Jan 2035	(21,914)	INE205A01025	INR	86.555000	78.16	75.0000	ACT/360	5.162061	(113,121.40)	(108,656.47)	(45.32)	0.00
<b>VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		VNTAX	AUD	AUD		4.336231	AUD-OIS-RBA	3.682556	(21,252.03)	3.682188	1.00	1.000000
SDB3265531272	Open	NEW	17 Jan 2035	(5,771)	AU0000184459	AUD	1.000000	100.00	(25.0000)	ACT/365	3.682188	(21,249.91)	(21,249.91)	(2.13)	0.00
<b>VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.581144	(69,989.49)	1.983881	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(4,800)	CNE100000QJ2	CNY	7.346500	100.00	(1,281.3575)	ACT/360	1.983881	(9,522.63)	(9,522.63)	(1.91)	0.00
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.603024	(110,982.98)	1.986194	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(7,600)	CNE100000QJ2	CNY	7.346500	100.00	(1,281.3575)	ACT/360	1.986194	(15,095.07)	(15,095.07)	(3.02)	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>06831553 (Cont.)</b>															
<b>VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											0.00	
SDB3260123592		Spread Change NEW	16 Jan 2025 25 Sep 2034		002439.ZK CNE100000QJ2	USD CNY	USD		4.330000 (1,285.5337)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
SDB3262681183	Sell Open	Upsize Trade NEW	21 Jan 2025 16 Nov 2034		688521.SH CNE100004413	USD CNY	USD		4.330000 (1,767.3627)	USD-Federal Funds-H.15 ACT/360	51.157964 6.958123	(173,732.45) (23,629.79)	6.958123 (23,629.79)	2.00 (4.73)	1.000000 0.00
			16 Jan 2025											2.50	
SDB3262681183	Sell Open	Upsize Trade NEW	21 Jan 2025 16 Nov 2034		688521.SH CNE100004413	USD CNY	USD		4.330000 (1,767.3627)	USD-Federal Funds-H.15 ACT/360	51.485872 7.005064	(92,880.51) (12,637.14)	7.005064 (12,637.14)	2.00 (2.53)	1.000000 0.00
<b>VISIONAL INC CMN</b>															
			16 Jan 2025											0.00	
SDB3260458716	Buy Open	Upsize Trade NEW	20 Jan 2025 29 Sep 2034		4194.T JP3800270005	JPY JPY	JPY	90.00	0.226996 25.0000	JPY-BOJ-TONAT ACT/365	7,700.000000 7,700.500500	770,000.00 770,050.05	7,700.500500 770,050.05	0.65 (50.05)	1.000000 0.00
<b>VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3260188369	Sell Open	Upsize Trade NEW	20 Jan 2025 27 Sep 2034		VEA.AX AU0000016875	AUD AUD	AUD	100.00	4.336231 (25.0000)	AUD-OIS-RBA ACT/365	2.777960 2.777682	(4,800.31) (4,799.83)	2.777682 (4,799.83)	1.00 (0.48)	1.000000 0.00
<b>WELCIA HOLDINGS CMN</b>															
			16 Jan 2025											0.00	
SDB3264520287	Sell Open	Upsize Trade NEW	20 Jan 2025 21 Dec 2034		3141.T JP3274280001	JPY JPY	JPY	92.00	0.226996 (25.0000)	JPY-BOJ-TONAT ACT/365	2,182.000000 2,181.858170	(1,091,000.00) (1,090,929.08)	2,181.858170 (1,090,929.08)	0.65 (70.92)	1.000000 0.00
<b>WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3265604093	Buy Open	Upsize Trade NEW	20 Jan 2025 17 Jan 2035		WBC.AX AU000000WBC1	AUD AUD	AUD	100.00	4.336231 25.0000	AUD-OIS-RBA ACT/365	32.541976 32.545230	88,449.09 88,457.94	32.545230 88,457.94	1.00 (8.84)	1.000000 0.00
<b>WH GROUP LIMITED CMN</b>															
			16 Jan 2025											10.85	
SDB3263985608	Sell Close	Partial Termination NEW	20 Jan 2025 13 Dec 2034		0288.HK KYG960071028	HKD HKD	HKD	100.00	2.639170 30.0000	HKD-HONIX ACT/365	6.000000 5.992770	(3,000.00) (2,996.39)	6.010000 (3,005.00)	1.20 (0.36)	1.000000 0.00
			16 Jan 2025											0.00	
SDB3263985608	Sell Close	Partial Termination NEW	20 Jan 2025 13 Dec 2034		0288.HK KYG960071028	HKD HKD	HKD	100.00	2.639170 30.0000	HKD-HONIX ACT/365	5.960000 5.959285	(2,980.00) (2,979.64)	6.010000 (3,005.00)	1.20 (0.36)	1.000000 0.00
<b>WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
SDB3265465920	Sell Open	Upsize Trade NEW	20 Jan 2025 12 Jan 2035		WHC.AX (3,131) AU000000WHC8	AUD AUD	AUD	100.00	4.336231 (25.0000)	AUD-OIS-RBA ACT/365	6.221162 6.220540	(19,478.46) (19,476.51)	6.220540 (19,476.51)	1.00 (1.95)	1.000000 0.00
<b>WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
SDB3265465931	Buy Open	Upsize Trade NEW	21 Jan 2025 16 Jan 2035		688100.SH CNE100003RR7	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	34.779999 4.735572	17,390.00 2,367.79	4.735572 2,367.79	2.00 (0.47)	1.000000 0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 16, 2025  
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<b>066831553 (Cont.)</b>															
<b>WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Buy	Upside Trade	20 Jan 2025		WTC.AX	AUD	AUD		4.336231	AUD-OIS-RBA	117.677305	18,122.30	117.689073	1.00	1.000000
SDB3265670288	Open	NEW	17 Jan 2035	154	AU000000WTC3	AUD	1.000000	100.00	25.0000	ACT/365	117.689073	18,124.12	18,124.12	(1.81)	0.00
<b>WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		WOW.AX	AUD	AUD		4.336231	AUD-OIS-RBA	30.131533	31,246.40	30.490000	1.00	1.000000
SDB3262936508	Close	NEW	22 Nov 2034	1,037	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.134546	31,249.52	31,618.13	(3.12)	0.00
<b>WORLEY LTD ORD CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upside Trade	20 Jan 2025		WOR.AX	AUD	AUD		4.336231	AUD-OIS-RBA	14.103422	(123,813.94)	14.102012	1.00	1.000000
SDB3264583145	Open	NEW	22 Dec 2034	(8,779)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	14.102012	(123,801.56)	(123,801.56)	(12.38)	0.00
<b>WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.976704	(78,995.00)	1.220944	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(8,800)	CNE000000V71	CNY	7.346500	100.00	(1,750.0000)	ACT/360	1.220944	(10,744.31)	(10,744.31)	(2.15)	0.00
			16 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.958423	(218,585.52)	1.218865	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(24,400)	CNE000000V71	CNY	7.346500	100.00	(1,750.0000)	ACT/360	1.218865	(29,740.31)	(29,740.31)	(5.95)	0.00
<b>XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	115.776667	34,733.00	15.758644	2.00	1.000000
SDB3260123659	Open	NEW	25 Sep 2034	300	CNE000001D72	CNY	7.346500	90.00	50.0000	ACT/360	15.758644	4,727.59	4,727.59	(0.95)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	115.225863	334,155.00	15.688913	2.00	1.000000
SDB3260123659	Open	NEW	25 Sep 2034	2,900	CNE000001D72	CNY	7.346500	90.00	50.0000	ACT/360	15.688913	45,497.85	45,497.85	(9.10)	0.00
<b>XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122906		NEW	25 Sep 2034	0	CNE1000031H0	CNY		100.00	(1,117.5605)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.281109	12,853.00	1.944486	2.00	1.000000
SDB3265272430	Open	NEW	11 Jan 2035	900	CNE100002BC5	CNY	7.346500	90.00	50.0000	ACT/360	1.944486	1,750.04	1,750.04	(0.35)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.280400	88,538.48	1.943740	2.00	1.000000
SDB3265272430	Open	NEW	11 Jan 2035	6,200	CNE100002BC5	CNY	7.346500	90.00	50.0000	ACT/360	1.943740	12,051.19	12,051.19	(2.41)	0.00
<b>YAKULT HONSHA CO., LTD. CMN</b>															
			16 Jan 2025											0.00	
	Sell	Partial Termination	20 Jan 2025		2267.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	2,885.000000	(288,500.00)	2,987.000000	0.65	1.000000
SDB3260121541	Close	NEW	22 Sep 2034	(100)	JP3931600005	JPY	1.000000	90.00	25.0000	ACT/365	2,884.812475	(288,481.25)	(298,700.00)	(18.75)	0.00
<b>YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.981664	(5,094.50)	2.310491	2.00	1.000000
SDB3262741450	Open	NEW	17 Nov 2034	(300)	CNE100002Z65	CNY	7.346500	100.00	(1,604.7067)	ACT/360	2.310491	(693.15)	(693.15)	(0.14)	0.00

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<b>066831553 (Cont.)</b>															
<b>YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.939199	(42,348.00)	2.303943	2.00	1.000000
SDB3262741450	Open	NEW	17 Nov 2034	(2,500)	CNE100002265	CNY	7.346500	100.00	(1,604.7067)	ACT/360	2.303943	(5,759.86)	(5,759.86)	(1.15)	0.00
<b>YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123664		NEW	25 Sep 2034	0	CNE100000L55	CNY		100.00	(1,405.8391)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.085671	(68,142.53)	1.236178	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(7,500)	CNE100000C56	CNY	7.346500	100.00	(1,873.2356)	ACT/360	1.236178	(9,271.33)	(9,271.33)	(1.86)	0.00
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.094641	(25,464.99)	1.236985	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(2,800)	CNE100000C56	CNY	7.346500	100.00	(1,873.2356)	ACT/360	1.236985	(3,463.56)	(3,463.56)	(0.69)	0.00
<b>YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.200002	2,040.00	1.388811	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	200	CNE1000019T0	CNY	7.346500	90.00	50.0000	ACT/360	1.388811	277.76	277.76	(0.06)	0.00
<b>YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.929474	28,366.00	2.032766	2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	1,900	CNE1000031L2	CNY	7.346500	90.00	50.0000	ACT/360	2.032766	3,862.26	3,862.26	(0.77)	0.00
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.997432	52,491.01	2.041337	2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	3,500	CNE1000031L2	CNY	7.346500	90.00	50.0000	ACT/360	2.041337	7,144.68	7,144.68	(1.43)	0.00
<b>YASKAWA ELECTRIC CORPORATION CMN</b>															
			16 Jan 2025											0.00	
	Buy	Partial Termination	20 Jan 2025		6506.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	4,173.000000	10,015,200.00	4,329.996678	0.65	1.000000
SDB3264520310	Close	NEW	21 Dec 2034	2,400	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4,173.271245	10,015,850.99	10,391,992.03	(650.99)	0.00
<b>YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.997220	35,997.50	5.444119	2.00	1.000000
SDB3260123468	Open	NEW	25 Sep 2034	900	CNE100002PC5	CNY	7.346500	90.00	50.0000	ACT/360	5.444119	4,899.71	4,899.71	(0.98)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.756669	83,489.00	5.413185	2.00	1.000000
SDB3260123468	Open	NEW	25 Sep 2034	2,100	CNE100002PC5	CNY	7.346500	90.00	50.0000	ACT/360	5.413185	11,367.69	11,367.69	(2.27)	0.00
<b>YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
	Buy	Full Termination	21 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.418899	398,301.73	0.442306	0.00	1.000000
SDB3261862948	Close	NEW	02 Nov 2034	116,500	CNE100000VP9	CNY	7.346500	100.00	(1,405.5722)	ACT/360	0.465378	54,216.54	51,528.70	0.00	0.00
<b>YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.309479	(429,005.90)	0.722397	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(80,800)	CNE000001NB5	CNY	7.346500	100.00	(1,902.2385)	ACT/360	0.722397	(58,369.68)	(58,369.68)	(11.68)	0.00

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<b>066831553 (Cont.)</b>															
<b>YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											5.84	
SDB3260188344	Sell	Upsize Trade	21 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.328297	(609,024.35)	0.724715	2.00	1.000000
	Open	NEW	10 Oct 2034	(114,300)	CNE000001NB5	CNY	7.346500	100.00	(1,902.2385)	ACT/360	0.724715	(82,834.92)	(82,834.92)	(16.58)	0.00
			16 Jan 2025											0.00	
SDB3260188344		Spread Change	16 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	(1,888.1417)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
<b>ZENKOKU HOSHO CO LTD CMN</b>															
			16 Jan 2025											0.00	
SDB3265272416	Buy	Upsize Trade	20 Jan 2025		7164.T	JPY	JPY		0.226996	JPY-BOJ-TONAT	5,345.000000	534,500.00	5,345.347425	0.65	1.000000
	Open	NEW	11 Jan 2035	100	JP3429250008	JPY	1.000000	90.00	25.0000	ACT/365	5,345.347425	534,534.74	534,534.74	(34.74)	0.00
<b>ZHEJIANG JINGGONG SCIENCE &amp; TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
SDB3262990902	Sell	Upsize Trade	21 Jan 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.954999	(1,695.50)	2.306863	2.00	1.000000
	Open	NEW	24 Nov 2034	(100)	CNE000001JL2	CNY	7.346500	100.00	(1,876.6791)	ACT/360	2.306863	(230.69)	(230.69)	(0.05)	0.00
			16 Jan 2025											5.84	
SDB3262990902	Sell	Upsize Trade	21 Jan 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.350000	(31,230.00)	2.359817	2.00	1.000000
	Open	NEW	24 Nov 2034	(1,800)	CNE000001JL2	CNY	7.346500	100.00	(1,876.6791)	ACT/360	2.359817	(4,247.67)	(4,247.67)	(0.85)	0.00
<b>ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
SDB3260123021	Buy	Upsize Trade	21 Jan 2025		603568.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.799999	1,980.00	2.695026	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE1000023N5	CNY	7.346500	90.00	50.0000	ACT/360	2.695026	269.50	269.50	(0.05)	0.00
			16 Jan 2025											0.84	
SDB3260123021	Buy	Upsize Trade	21 Jan 2025		603568.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.829997	1,983.00	2.700011	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE1000023N5	CNY	7.346500	90.00	50.0000	ACT/360	2.700011	270.00	270.00	(0.05)	0.00
<b>ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
SDB3260427177	Buy	Upsize Trade	21 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.321490	70,232.49	1.677108	2.00	1.000000
	Open	NEW	10 Oct 2034	5,700	CNE100000MK9	CNY	7.346500	90.00	50.0000	ACT/360	1.677108	9,559.52	9,559.52	(1.91)	0.00
			16 Jan 2025											0.84	
SDB3260427177	Buy	Upsize Trade	21 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.264150	50,283.01	1.669861	2.00	1.000000
	Open	NEW	10 Oct 2034	4,100	CNE100000MK9	CNY	7.346500	90.00	50.0000	ACT/360	1.669861	6,846.43	6,846.43	(1.37)	0.00
<b>ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
SDB3260123135	Buy	Upsize Trade	21 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.216430	26,903.00	2.615595	2.00	1.000000
	Open	NEW	25 Sep 2034	1,400	CNE100001R58	CNY	7.346500	90.00	50.0000	ACT/360	2.615595	3,661.83	3,661.83	(0.73)	0.00
			16 Jan 2025											0.84	
SDB3260123135	Buy	Upsize Trade	21 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.274612	75,170.99	2.624391	2.00	1.000000
	Open	NEW	25 Sep 2034	3,900	CNE100001R58	CNY	7.346500	90.00	50.0000	ACT/360	2.624391	10,235.12	10,235.12	(2.05)	0.00
<b>ZHENGZHOU COAL INDUSTRY &amp; ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
SDB3265670284	Sell	Upsize Trade	21 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.931206	(211,892.00)	0.534872	2.00	1.000000
	Open	NEW	18 Jan 2035	(53,900)	CNE000000TS8	CNY	7.346500	100.00	(2,250.0000)	ACT/360	0.534872	(28,829.60)	(28,829.60)	(5.77)	0.00

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<b>066831553 (Cont.)</b>															
<b>ZHENGZHOU COAL INDUSTRY &amp; ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.922110	(428,686.62)	0.533456	2.00	1.000000
SDB3265670284	Open	NEW	18 Jan 2035	(109,300)	CNE000000TS8	CNY	7.346500	100.00	(2,250.0000)	ACT/360	0.533456	(58,306.74)	(58,306.74)	(11.67)	0.00
<b>ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											0.00	
		Spread Change	16 Jan 2025		603619.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427150		NEW	10 Oct 2034	0	CNE100002TK0	CNY		100.00	(1,802.9380)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.264633	21,585.00	0.716582	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	4,100	CNE000000W62	CNY	7.346500	90.00	50.0000	ACT/360	0.716582	2,937.99	2,937.99	(0.59)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.268067	79,021.01	0.717289	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	15,000	CNE000000W62	CNY	7.346500	90.00	50.0000	ACT/360	0.717289	10,759.33	10,759.33	(2.15)	0.00
<b>ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Partial Termination	21 Jan 2025		000544.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.514997	2,554.50	1.192183	2.00	1.000000
SDB3260865423	Close	NEW	12 Oct 2034	300	CNE000000F30	CNY	7.346500	100.00	(867.0395)	ACT/360	1.158997	347.70	357.65	(0.07)	0.00
			16 Jan 2025											0.84	
	Buy	Partial Termination	21 Jan 2025		000544.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.458803	21,147.01	1.192183	2.00	1.000000
SDB3260865423	Close	NEW	12 Oct 2034	2,500	CNE000000F30	CNY	7.346500	100.00	(867.0395)	ACT/360	1.151733	2,879.33	2,980.46	(0.58)	0.00
<b>ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	Upside Trade	21 Jan 2025		688187.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.970002	8,794.00	5.984864	2.00	1.000000
SDB3260123097	Open	NEW	25 Sep 2034	200	CNE100004QK2	CNY	7.346500	90.00	50.0000	ACT/360	5.984864	1,196.97	1,196.97	(0.24)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		688187.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.387798	31,071.46	6.043750	2.00	1.000000
SDB3260123097	Open	NEW	25 Sep 2034	700	CNE100004QK2	CNY	7.346500	90.00	50.0000	ACT/360	6.043750	4,230.63	4,230.63	(0.85)	0.00
<b>ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upside Trade	21 Jan 2025		601636.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.816365	(289,073.34)	0.791363	2.00	1.000000
SDB3264328858	Open	NEW	21 Dec 2034	(49,700)	CNE100001666	CNY	7.346500	100.00	(1,800.0000)	ACT/360	0.791363	(39,330.74)	(39,330.74)	(7.87)	0.00
			16 Jan 2025											5.84	
	Sell	Upside Trade	21 Jan 2025		601636.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.862263	(396,875.21)	0.797341	2.00	1.000000
SDB3264328858	Open	NEW	21 Dec 2034	(67,700)	CNE100001666	CNY	7.346500	100.00	(1,800.0000)	ACT/360	0.797341	(53,979.99)	(53,979.99)	(10.80)	0.00
<b>ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											(2.50)	
	Buy	New Trade	21 Jan 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.170000	29,106.00	2.200938	2.00	1.000000
SDB3265743550	Open	NEW	19 Jan 2035	1,800	CNE100000B24	CNY	7.346500	90.00	50.0000	ACT/360	2.200938	3,961.69	3,961.69	(0.79)	0.00
			16 Jan 2025											0.84	
	Buy	Upside Trade	21 Jan 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.174367	1,229,251.89	2.202268	2.00	1.000000
SDB3265743550	Open	NEW	19 Jan 2035	76,000	CNE100000B24	CNY	7.346500	90.00	50.0000	ACT/360	2.202268	167,372.37	167,372.37	(33.46)	0.00

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<b>066831553 (Cont.)</b>															
<b>ZIP CO LIMITED CMN ORDINARY FULLY PAID</b>															
			16 Jan 2025											0.00	
	Sell	Upsize Trade	20 Jan 2025		ZIPAX	AUD			4.336231	AUD-OIS-RBA	3.008849	(7,630.44)	3.008548	1.00	1.000000
SDB3260121497	Open	NEW	22 Sep 2034	(2,536)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	3.008548	(7,629.68)	(7,629.68)	(0.76)	0.00
<b>ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			16 Jan 2025											2.50	
	Sell	Upsize Trade	21 Jan 2025		000157.ZK	USD			4.330000	USD-Federal Funds-H.15	7.333101	(21,265.99)	0.997727	2.00	1.000000
SDB3265057961	Open	NEW	05 Jan 2035	(2,900)	CNE000001527	CNY	7.346500	100.00	(1,450.0000)	ACT/360	0.997727	(2,893.41)	(2,893.41)	(0.58)	0.00
			16 Jan 2025											5.84	
	Sell	Upsize Trade	21 Jan 2025		000157.ZK	USD			4.330000	USD-Federal Funds-H.15	7.345479	(30,851.01)	0.999077	2.00	1.000000
SDB3265057961	Open	NEW	05 Jan 2035	(4,200)	CNE000001527	CNY	7.346500	100.00	(1,450.0000)	ACT/360	0.999077	(4,196.12)	(4,196.12)	(0.84)	0.00

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