

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 10:48 PM EST

Equity Synthetic Daily Activity AR=302304.7

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CFD Daily Activity NEW

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upside Trade	23 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	89.792141	(311,758.31)	12.244522	2.00	1.000000
SDB3260962153	Open	NEW	13 Oct 2034	(3,472)	CNE1000042T2	CNY	7.327500	100.00	(1,823.8303)	ACT/360	12.244522	(42,512.98)	(42,512.98)	(8.51)	0.00
			20 Jan 2025											2.50	
	Sell	Upside Trade	23 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	89.302223	(341,848.91)	12.181786	2.00	1.000000
SDB3260962153	Open	NEW	13 Oct 2034	(3,828)	CNE1000042T2	CNY	7.327500	100.00	(1,823.8303)	ACT/360	12.181786	(46,631.88)	(46,631.88)	(9.33)	0.00
ABB INDIA LIMITED CMN															
			20 Jan 2025											11.00	
	Sell	Full Termination	21 Jan 2025		ABB.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,523.417389	(5,734,083.88)	71.536490	4.00	1.000000
SDB3265673562	Close	NEW	16 Jan 2035	(879)	INE117A01022	INR	86.550000	78.16	75.0000	ACT/360	75.258605	(66,152.31)	(62,880.57)	(26.50)	0.00
AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Upside Trade	23 Jan 2025		000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.380357	57,065.00	2.781213	2.00	1.000000
SDB3260123451	Open	NEW	25 Sep 2034	2,800	CNE000000RM5	CNY	7.327500	90.00	50.0000	ACT/360	2.781213	7,787.40	7,787.40	(1.56)	0.00
			20 Jan 2025											0.84	
	Buy	Upside Trade	23 Jan 2025		000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.275698	188,563.99	2.767855	2.00	1.000000
SDB3260123451	Open	NEW	25 Sep 2034	9,300	CNE000000RM5	CNY	7.327500	90.00	50.0000	ACT/360	2.767855	25,741.05	25,741.05	(5.15)	0.00
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		AGL.AX	AUD	AUD		4.340009	AUD-OIS-RBA	11.808782	2,326.33	11.290000	1.00	1.000000
SDB3260962041	Close	NEW	12 Oct 2034	197	AU000000AGL7	AUD	1.000000	100.00	(25.0000)	ACT/365	11.809963	2,326.56	2,224.13	(0.23)	0.00
AIR WATER CMN															
			20 Jan 2025											0.00	
	Buy	Upside Trade	22 Jan 2025		4088.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,878.187500	4,507,650.00	1,878.309582	0.65	1.000000
SDB3260760796	Open	NEW	12 Oct 2034	2,400	JP3160670000	JPY	1.000000	90.00	25.0000	ACT/365	1,878.309582	4,507,943.00	4,507,943.00	(293.00)	0.00
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.515002	(851.50)	1.244077	2.00	1.000000
SDB3264921652	Close	NEW	05 Jan 2035	(100)	CNE000001FB1	CNY	7.327500	90.00	50.0000	ACT/360	1.161538	(116.15)	(124.41)	(0.02)	0.00
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.485201	(21,213.00)	1.244077	2.00	1.000000
SDB3264921652	Close	NEW	05 Jan 2035	(2,500)	CNE000001FB1	CNY	7.327500	90.00	50.0000	ACT/360	1.157086	(2,892.72)	(3,110.19)	(0.58)	0.00
AJINOMOTO CO., INC. CMN															
			20 Jan 2025											0.00	
	Buy	New Trade	22 Jan 2025		2802.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	6,148.000000	6,762,800.00	6,148.399620	0.65	1.000000
SDB3265882582	Open	NEW	24 Jan 2035	1,100	JP3119600009	JPY	1.000000	90.00	25.0000	ACT/365	6,148.399620	6,763,239.58	6,763,239.58	(439.58)	0.00
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	New Trade	23 Jan 2025		300458.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.628184	(45,791.00)	5.676635	2.00	1.000000
SDB3265882596	Open	NEW	25 Jan 2035	(1,100)	CNE1000012N3	CNY	7.327500	100.00	(1,175.0000)	ACT/360	5.676635	(6,244.30)	(6,244.30)	(1.25)	0.00

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066831553 (Cont.)															
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		300458.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.511821	(45,663.00)	5.662660	2.00	1.000000
SDB3265882596	Open	NEW	25 Jan 2035	(1,100)	CNE1000012N3	CNY	7.327500	100.00	(1,175.0000)	ACT/360	5.662660	(6,228.93)	(6,228.93)	(1.25)	0.00
AMPOL LTD CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		ALD.AX	AUD	AUD		4.340009	AUD-OIS-RBA	29.680408	5,461.20	28.190000	1.00	1.000000
SDB3260458813	Close	NEW	29 Sep 2034	184	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	29.683376	5,461.74	5,186.96	(0.55)	0.00
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		000543.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.985003	3,492.50	1.080203	2.00	1.000000
SDB3263985553	Close	NEW	14 Dec 2034	500	CNE000000DF9	CNY	7.327500	100.00	(1,830.6609)	ACT/360	0.953211	476.61	540.10	(0.10)	0.00
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		000543.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.969997	8,364.00	1.080203	2.00	1.000000
SDB3263985553	Close	NEW	14 Dec 2034	1,200	CNE000000DF9	CNY	7.327500	100.00	(1,830.6609)	ACT/360	0.951481	1,141.78	1,296.24	(0.23)	0.00
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		000898.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.314565	23,840.02	0.327748	2.00	1.000000
SDB3262800206	Close	NEW	20 Nov 2034	10,300	CNE000000SQ4	CNY	7.327500	100.00	(1,217.1592)	ACT/360	0.315858	3,253.34	3,375.80	(0.65)	0.00
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.380003	(2,638.00)	3.597314	2.00	1.000000
SDB3263426667	Open	NEW	04 Dec 2034	(100)	CNE1000030R1	CNY	7.327500	100.00	(1,556.3265)	ACT/360	3.597314	(359.73)	(359.73)	(0.07)	0.00
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		ANZ.AX	AUD	AUD		4.340009	AUD-OIS-RBA	29.540213	6,941.95	29.581339	1.00	1.000000
SDB3265810061	Close	NEW	19 Jan 2035	235	AU000000ANZ3	AUD	1.000000	100.00	(25.0000)	ACT/365	29.543167	6,942.64	6,951.61	(0.69)	0.00
APPEN LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		APX.AX	AUD	AUD		4.340009	AUD-OIS-RBA	2.735022	12,061.45	2.730181	1.00	1.000000
SDB3264983893	Close	NEW	04 Jan 2035	4,410	AU000000APX3	AUD	1.000000	100.00	(538.8108)	ACT/365	2.735296	12,062.66	12,040.10	(1.21)	0.00
			20 Jan 2025											0.00	
		Spread Change	20 Jan 2025		APX.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
SDB3264983893		NEW	04 Jan 2035	0	AU000000APX3	AUD		100.00	(538.3944)	ACT/365	0.000000	0.00	0.00	0.00	0.00
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		600629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.965002	1,593.00	1.086947	2.00	1.000000
SDB3264716694	Open	NEW	02 Jan 2035	200	CNE000000784	CNY	7.327500	90.00	50.0000	ACT/360	1.086947	217.39	217.39	(0.04)	0.00
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		600629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.910002	3,955.00	1.079802	2.00	1.000000
SDB3264716694	Open	NEW	02 Jan 2035	500	CNE000000784	CNY	7.327500	90.00	50.0000	ACT/360	1.079802	539.90	539.90	(0.11)	0.00

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066831553 (Cont.)															
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		ALL.AX	AUD	AUD		4.340009	AUD-OIS-RBA	70.643023	92,189.15	68.878808	1.00	1.000000
SDB3264983885	Close	NEW	04 Jan 2035	1,305	AU000000ALL7	AUD	1.000000	100.00	(25.0000)	ACT/365	70.650087	92,198.36	89,886.84	(9.22)	0.00
ASAHI GROUP HOLDINGS LTD CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		2502.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,588.859550	14,140,849.99	1,588.299980	0.65	1.000000
SDB3265670265	Close	NEW	17 Jan 2035	8,900	JP3116000005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,588.962826	14,141,769.15	14,135,869.82	(919.16)	0.00
ASAHI KASEI CMN															
			20 Jan 2025											0.00	
	Buy	Upside Trade	22 Jan 2025		3407.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,038.701087	9,556,050.00	1,038.768603	0.65	1.000000
SDB3262867376	Open	NEW	22 Nov 2034	9,200	JP3111200006	JPY	1.000000	90.00	25.0000	ACT/365	1,038.768603	9,556,671.15	9,556,671.15	(621.14)	0.00
ASICS CORP CMN															
			20 Jan 2025											0.00	
	Sell	Upside Trade	22 Jan 2025		7936.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,301.888889	(5,943,400.00)	3,301.674266	0.65	1.000000
SDB3264453044	Open	NEW	20 Dec 2034	(1,800)	JP3118000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,301.674266	(5,943,013.68)	(5,943,013.68)	(386.32)	0.00
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Upside Trade	23 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.935165	(97,602.53)	1,082442	2.00	1.000000
SDB3261588073	Open	NEW	26 Oct 2034	(12,300)	CNE000000LP1	CNY	7.327500	100.00	(1,981.1787)	ACT/360	1,082442	(13,314.04)	(13,314.04)	(2.66)	0.00
			20 Jan 2025											5.84	
	Sell	Upside Trade	23 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.970245	(326,780.04)	1,086864	2.00	1.000000
SDB3261588073	Open	NEW	26 Oct 2034	(41,000)	CNE000000LP1	CNY	7.327500	100.00	(1,981.1787)	ACT/360	1,086864	(44,561.42)	(44,561.42)	(8.92)	0.00
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
			20 Jan 2025											0.21	
	Sell	Upside Trade	22 Jan 2025		BDMS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.514999	(47,030.00)	0.684681	4.00	1.000000
SDB3264650037	Open	NEW	27 Dec 2034	(2,000)	TH0264010R10	THB	34.330000	100.00	(50.0000)	ACT/360	0.684681	(1,369.36)	(1,369.36)	(0.55)	0.00
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.900860	609,948.29	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	103,366	CNE100000734	CNY	7.327500	100.00	(175.0000)	ACT/360	0.805532	83,264.62	86,812.35	(16.65)	0.00
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.904128	74,392.01	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	12,600	CNE100000734	CNY	7.327500	100.00	(175.0000)	ACT/360	0.805709	10,151.93	10,582.16	(2.03)	0.00
BANK OF COMMUNICATIONS - HK BR CLASS H															
			20 Jan 2025											10.85	
	Buy	Partial Termination	22 Jan 2025		3328.HK	HKD	HKD		3.569650	HKD-HONIX	6.015476	252,649.99	6.390000	1.20	1.000000
SDB3264983861	Close	NEW	04 Jan 2035	42,000	CNE100000205	HKD	1.000000	100.00	(30.0000)	ACT/365	6.022725	252,954.45	268,380.00	(30.32)	0.00
			20 Jan 2025											0.00	
	Buy	Full Termination	22 Jan 2025		3328.HK	HKD	HKD		3.569650	HKD-HONIX	6.034000	60,340.00	6.390000	1.20	1.000000
SDB3264983861	Close	NEW	04 Jan 2035	10,000	CNE100000205	HKD	1.000000	100.00	(30.0000)	ACT/365	6.034724	60,347.24	63,900.00	(7.24)	0.00

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066831553 (Cont.)															
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			20 Jan 2025											0.21	
	Buy	Partial Termination	22 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.111954	59,809.86	0.176809	4.00	1.000000
SDB3263247203	Close	NEW	29 Nov 2034	11,700	TH0148010R15	THB	34.330000	100.00	(1,111.0512)	ACT/360	0.148969	1,742.94	2,068.67	(0.70)	0.00
BAYCURRENT CMN															
			20 Jan 2025											0.00	
	Sell	Partial Termination	22 Jan 2025		6532.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,791.166667	(3,474,700.00)	5,320.000000	0.65	1.000000
SDB3260427170	Close	NEW	28 Sep 2034	(600)	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,790.790241	(3,474,474.14)	(3,192,000.00)	(225.86)	0.00
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		300579.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.653332	7,996.00	3,740840	2.00	1.000000
SDB3265127486	Close	NEW	08 Jan 2035	300	CNE100002DZ2	CNY	7.327500	100.00	(1,925.0000)	ACT/360	3.638472	1,091.54	1,122.25	(0.22)	0.00
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.076336	(7,614.50)	0.692467	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(1,500)	CNE100001V11	CNY	7.327500	100.00	(1,302.0598)	ACT/360	0.692467	(1,038.70)	(1,038.70)	(0.21)	0.00
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.083827	(17,285.01)	0.693257	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(3,400)	CNE100001V11	CNY	7.327500	100.00	(1,302.0598)	ACT/360	0.693257	(2,357.07)	(2,357.07)	(0.47)	0.00
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	278.492115	(289,631.80)	39.109891	2.00	1.000000
SDB3260427160	Close	NEW	10 Oct 2034	(1,040)	CNE100003PM2	CNY	7.327500	90.00	50.0000	ACT/360	37.989327	(39,508.90)	(40,674.29)	(7.91)	0.00
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	279.768496	(604,299.95)	39.109891	2.00	1.000000
SDB3260427160	Close	NEW	10 Oct 2034	(2,160)	CNE100003PM2	CNY	7.327500	90.00	50.0000	ACT/360	38.150683	(82,405.48)	(84,477.36)	(16.49)	0.00
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.685000	668.50	0.918591	2.00	1.000000
SDB3265743552	Close	NEW	19 Jan 2035	100	CNE100000GX4	CNY	7.327500	100.00	(1,847.0588)	ACT/360	0.912271	91.23	91.86	(0.02)	0.00
			20 Jan 2025											0.84	
	Buy	Full Termination	23 Jan 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.623849	43,055.02	0.918591	2.00	1.000000
SDB3265743552	Close	NEW	19 Jan 2035	6,500	CNE100000GX4	CNY	7.327500	100.00	(1,847.0588)	ACT/360	0.904228	5,877.48	5,970.84	(1.18)	0.00
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.471669	(12,566.00)	1.427971	2.00	1.000000
SDB3265810053	Open	NEW	22 Jan 2035	(1,200)	CNE100000ZB0	CNY	7.327500	100.00	(1,075.0000)	ACT/360	1.427971	(1,713.57)	(1,713.57)	(0.34)	0.00
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.251161	(178,139.51)	1.992434	2.00	1.000000
SDB3260123353	Close	NEW	25 Sep 2034	(12,500)	CNE100001S16	CNY	7.327500	90.00	50.0000	ACT/360	1.944012	(24,300.15)	(24,905.42)	(4.86)	0.00
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.289270	(58,586.01)	1.992434	2.00	1.000000
SDB3260123353	Close	NEW	25 Sep 2034	(4,100)	CNE100001S16	CNY	7.327500	90.00	50.0000	ACT/360	1.948559	(7,989.09)	(8,168.98)	(1.60)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
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066831553 (Cont.)															
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3261097677	Sell	Partial Termination	23 Jan 2025		600266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.881664	(2,929.00)	0.696464	2.00	1.000000
	Close	NEW	19 Oct 2034	(600)	CNE000000Y52	CNY	7.327500	90.00	50.0000	ACT/360	0.665689	(399.41)	(417.88)	(0.08)	0.00
			20 Jan 2025											2.50	
SDB3261097677	Sell	Partial Termination	23 Jan 2025		600266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.876668	(1,463.00)	0.696464	2.00	1.000000
	Close	NEW	19 Oct 2034	(300)	CNE000000Y52	CNY	7.327500	90.00	50.0000	ACT/360	0.665230	(199.57)	(208.94)	(0.04)	0.00
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3265406645	Sell	Upsize Trade	23 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.156668	(1,547.00)	0.703190	2.00	1.000000
	Open	NEW	12 Jan 2035	(300)	CNE100001P43	CNY	7.327500	100.00	(1,592.5412)	ACT/360	0.703190	(210.96)	(210.96)	(0.04)	0.00
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3265057929	Buy	Partial Termination	23 Jan 2025		000729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.787060	20,038.00	1.656028	2.00	1.000000
	Close	NEW	05 Jan 2035	1,700	CNE000000S84	CNY	7.327500	100.00	(575.0000)	ACT/360	1.609063	2,735.41	2,815.25	(0.55)	0.00
			20 Jan 2025											(2.50)	
SDB3265057929	Buy	Partial Termination	23 Jan 2025		000729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.861669	10,675.50	1.656028	2.00	1.000000
	Close	NEW	05 Jan 2035	900	CNE000000S84	CNY	7.327500	100.00	(575.0000)	ACT/360	1.618707	1,456.84	1,490.43	(0.29)	0.00
BHARAT PETROLEUM CORP LTD CMN															
			20 Jan 2025											11.00	
SDB3265346296	Sell	Partial Termination	21 Jan 2025		BPCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	274.724349	(820,601.63)	3.325678	4.00	1.000000
	Close	NEW	09 Jan 2035	(2,987)	INE029A01011	INR	86.550000	78.16	75.0000	ACT/360	3.169408	(9,467.02)	(9,933.80)	(3.79)	0.00
BOC HONG KONG (HOLDINGS) LTD CMN															
			20 Jan 2025											10.85	
SDB3263242791	Buy	Upsize Trade	22 Jan 2025		2388.HK	HKD	HKD		3.569650	HKD-HONIX	24.650000	12,325.00	24.679703	1.20	1.000000
	Open	NEW	29 Nov 2034	500	HK2388011192	HKD	1.000000	100.00	30.0000	ACT/365	24.679703	12,339.85	12,339.85	(1.48)	0.00
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
			20 Jan 2025											0.00	
SDB3263644993	Sell	Partial Termination	22 Jan 2025		3998.HK	HKD	HKD		3.569650	HKD-HONIX	3.697647	(377,159.99)	3.880000	1.20	1.000000
	Close	NEW	06 Dec 2034	(102,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.697203	(377,114.71)	(395,760.00)	(45.26)	0.00
			20 Jan 2025											10.85	
SDB3263644993	Sell	Partial Termination	22 Jan 2025		3998.HK	HKD	HKD		3.569650	HKD-HONIX	3.690000	(95,940.00)	3.880000	1.20	1.000000
	Close	NEW	06 Dec 2034	(26,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.685554	(95,824.40)	(100,880.00)	(11.51)	0.00
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3265465954	Buy	Full Termination	22 Jan 2025		BXB.AX	AUD	AUD		4.340009	AUD-OIS-RBA	19.097696	10,732.91	19.297550	1.00	1.000000
	Close	NEW	12 Jan 2035	562	AU000000BXB1	AUD	1.000000	100.00	(25.0000)	ACT/365	19.099606	10,733.98	10,845.22	(1.07)	0.00
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3265882588	Sell	New Trade	23 Jan 2025		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.318250	(100,087.02)	1.407050	2.00	1.000000
	Open	NEW	25 Jan 2035	(9,700)	CNE100003QP3	CNY	7.327500	100.00	(2,250.0000)	ACT/360	1.407050	(13,648.39)	(13,648.39)	(2.73)	0.00
			20 Jan 2025											2.50	
SDB3265882588	Sell	Upsize Trade	23 Jan 2025		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.293395	(54,554.99)	1.404130	2.00	1.000000
	Open	NEW	25 Jan 2035	(5,300)	CNE100003QP3	CNY	7.327500	100.00	(2,250.0000)	ACT/360	1.404130	(7,441.89)	(7,441.89)	(1.49)	0.00

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066831553 (Cont.)															
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260123558	Sell	Partial Termination	23 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.711293	(42,505.01)	2.003359	2.00	1.000000
	Close	NEW	25 Sep 2034	(3,100)	CNE0000012Q3	CNY	7.327500	90.00	50.0000	ACT/360	1.869743	(5,796.20)	(6,210.41)	(1.16)	0.00
			20 Jan 2025											2.50	
SDB3260123558	Sell	Full Termination	23 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.675122	(339,143.03)	2.003359	2.00	1.000000
	Close	NEW	25 Sep 2034	(24,800)	CNE0000012Q3	CNY	7.327500	90.00	50.0000	ACT/360	1.865434	(46,262.76)	(49,683.30)	(9.26)	0.00
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			20 Jan 2025											0.21	
SDB3264390770	Buy	Partial Termination	22 Jan 2025		BTS_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.569071	656,036.56	0.179755	4.00	1.000000
	Close	NEW	20 Dec 2034	117,800	TH0221010R10	THB	34.330000	100.00	(1,225.8480)	ACT/360	0.162290	19,117.76	21,175.14	(7.64)	0.00
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
SDB3264857831	Sell	Partial Termination	23 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	284.265559	(1,790,873.02)	36.937878	2.00	1.000000
	Close	NEW	02 Jan 2035	(6,300)	CNE100001526	CNY	7.327500	90.00	50.0000	ACT/360	38.776887	(244,294.39)	(232,708.63)	(48.88)	0.00
			20 Jan 2025											5.84	
SDB3264857831	Sell	Partial Termination	23 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	284.788098	(598,055.01)	36.833311	2.00	1.000000
	Close	NEW	02 Jan 2035	(2,100)	CNE100001526	CNY	7.327500	90.00	50.0000	ACT/360	38.835182	(81,553.88)	(77,349.95)	(16.32)	0.00
			20 Jan 2025											5.01	
SDB3264857831	Sell	Full Termination	23 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	284.419999	(28,442.00)	36.833311	2.00	1.000000
	Close	NEW	02 Jan 2035	(100)	CNE100001526	CNY	7.327500	90.00	50.0000	ACT/360	38.788228	(3,878.82)	(3,683.33)	(0.78)	0.00
C'CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
SDB3262867370	Sell	Upsize Trade	23 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.246681	(33,131.96)	3.716741	2.00	1.000000
	Open	NEW	24 Nov 2034	(1,216)	CNE1000055F3	CNY	7.327500	100.00	(1,886.1335)	ACT/360	3.716741	(4,519.56)	(4,519.56)	(0.90)	0.00
			20 Jan 2025											5.84	
SDB3262867370	Sell	Upsize Trade	23 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.168928	(45,752.47)	3.704896	2.00	1.000000
	Open	NEW	24 Nov 2034	(1,684)	CNE1000055F3	CNY	7.327500	100.00	(1,886.1335)	ACT/360	3.704896	(6,239.04)	(6,239.04)	(1.25)	0.00
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
			20 Jan 2025											0.21	
SDB3264922958	Buy	Partial Termination	22 Jan 2025		CCET_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	8.404531	36,979.94	0.297628	4.00	1.000000
	Close	NEW	05 Jan 2035	4,400	TH0639010R13	THB	34.330000	100.00	(2,283.3836)	ACT/360	0.244919	1,077.64	1,309.56	(0.43)	0.00
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3260497774	Buy	Partial Termination	23 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	619.039999	126,903.20	89.857566	2.00	1.000000
	Close	NEW	11 Oct 2034	205	CNE1000041R8	CNY	7.327500	100.00	(1,301.5903)	ACT/360	84.505748	17,323.68	18,420.80	(3.46)	0.00
			20 Jan 2025											(2.50)	
SDB3260497774	Buy	Partial Termination	23 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	603.838724	540,435.66	88.087662	2.00	1.000000
	Close	NEW	11 Oct 2034	895	CNE1000041R8	CNY	7.327500	100.00	(1,301.5903)	ACT/360	82.403075	73,750.75	78,838.46	(14.75)	0.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3262322896	Buy	Upsize Trade	23 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.783748	27,134.99	0.926056	2.00	1.000000
	Open	NEW	10 Nov 2034	4,000	CNE100000M39	CNY	7.327500	90.00	50.0000	ACT/360	0.926056	3,704.22	3,704.22	(0.74)	0.00

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06831553 (Cont.)															
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											(2.50)	
	Buy	Upside Trade	23 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.779141	19,659.51	0.925118	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	2,900	CNE100000M39	CNY		7.327500	90.00	50.0000	0.925118	2,682.84	2,682.84	(0.54)	0.00
CANON INC. CMN															
			20 Jan 2025											0.00	
	Buy	Upside Trade	22 Jan 2025		7751.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,923.318182	21,662,600.00	4,923.638198	0.65	1.000000
SDB3265743512	Open	NEW	18 Jan 2035	4,400	JP3242800005	JPY		1.000000	90.00	25.0000	4,923.638198	21,664,008.07	21,664,008.07	(1,408.07)	0.00
CAPCOM CO., LTD. CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		9697.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,300.973685	12,543,700.00	3,474.000000	0.65	1.000000
SDB3261285267	Close	NEW	19 Oct 2034	3,800	JP3218900003	JPY		1.000000	92.00	(25.0000)	3,301.188248	12,544,515.34	13,201,200.00	(815.34)	0.00
CAR GROUP LTD CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Full Termination	22 Jan 2025		CAR.AX	AUD	AUD		4.340009	AUD-OIS-RBA	38.183909	119,286.53	38.081048	1.00	1.000000
SDB3265345638	Close	NEW	10 Jan 2035	3,124	AU000000CAR3	AUD		1.000000	100.00	(25.0000)	38.187727	119,298.46	118,965.19	(11.93)	0.00
CENTRAL JAPAN RAILWAY COMPANY CMN															
			20 Jan 2025											0.00	
	Sell	Partial Termination	22 Jan 2025		9022.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,769.045455	(3,045,950.00)	2,965.000000	0.65	1.000000
SDB3263116848	Close	NEW	27 Nov 2034	(1,100)	JP3566800003	JPY		1.000000	90.00	25.0000	2,768.865467	(3,045,752.01)	(3,261,500.00)	(197.99)	0.00
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
			20 Jan 2025											30.00	
	Sell	Upside Trade	22 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	154.749986	(928,499.92)	4.706841	2.75	1.000000
SDB3260121551	Open	NEW	22 Sep 2034	(6,000)	TW0009958009	TWD		32.770000	100.00	(600.3676)	4.706841	(28,241.05)	(28,241.05)	(7.79)	0.00
CHAILEASE HOLDING CO LTD CMN															
			20 Jan 2025											(15.00)	
	Buy	Partial Termination	22 Jan 2025		5871.TW	USD	USD		4.330000	USD-Federal Funds-H.15	112.500015	337,500.04	3.540969	2.75	1.000000
SDB3265127426	Close	NEW	05 Jan 2035	3,000	KYG202881093	TWD		32.770000	100.00	(40.0000)	3.428813	10,286.44	10,622.91	(2.83)	0.00
	Buy	Partial Termination	20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		5871.TW	USD	USD		4.330000	USD-Federal Funds-H.15	112.499998	337,499.99	3.540969	2.75	1.000000
SDB3265127426	Close	NEW	05 Jan 2035	3,000	KYG202881093	TWD		32.770000	100.00	(40.0000)	3.433962	10,301.89	10,622.91	(2.83)	0.00
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.363436	354,350.21	2.144425	0.00	1.000000
SDB3265531276	Close	NEW	18 Jan 2035	21,655	CNE100001VQ5	CNY		7.327500	100.00	(1,786.1842)	2.233154	48,358.95	46,437.52	0.00	0.00
	Sell	Upside Trade	20 Jan 2025											5.84	
	Sell	Upside Trade	23 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.380002	(4,914.00)	2.233662	2.00	1.000000
SDB3265531276	Open	NEW	18 Jan 2035	(300)	CNE100001VQ5	CNY		7.327500	100.00	(1,786.1842)	2.233662	(670.10)	(670.10)	(0.13)	0.00
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED															
			20 Jan 2025											0.00	
	Sell	Upside Trade	22 Jan 2025		CHC.AX	AUD	AUD		4.336746	AUD-OIS-RBA	15.002382	(9,886.57)	15.000882	1.00	1.000000
SDB3265743525	Open	NEW	18 Jan 2035	(659)	AU000000CHC0	AUD		1.000000	100.00	(25.0000)	15.000882	(9,885.58)	(9,885.58)	(0.99)	0.00

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066831553 (Cont.)															
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3262800199	Sell	Partial Termination	23 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.320004	(1,864.00)	1.369713	2.00	1.000000
	Close	NEW	20 Nov 2034	(200)	CNE100003Y73	CNY	7.327500	90.00	50.0000	ACT/360	1.270924	(254.18)	(273.94)	(0.05)	0.00
			20 Jan 2025											2.50	
SDB3262800199	Sell	Partial Termination	23 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.314997	(931.50)	1.369713	2.00	1.000000
	Close	NEW	20 Nov 2034	(100)	CNE100003Y73	CNY	7.327500	90.00	50.0000	ACT/360	1.270666	(127.07)	(136.97)	(0.03)	0.00
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
SDB3265465911	Buy	Upsize Trade	23 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.511670	6,614.00	0.752152	2.00	1.000000
	Open	NEW	16 Jan 2035	1,200	CNE100001P27	CNY	7.327500	90.00	50.0000	ACT/360	0.752152	902.58	902.58	(0.18)	0.00
			20 Jan 2025											0.84	
SDB3265465911	Buy	Upsize Trade	23 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.489998	1,098.00	0.749445	2.00	1.000000
	Open	NEW	16 Jan 2035	200	CNE100001P27	CNY	7.327500	90.00	50.0000	ACT/360	0.749445	149.89	149.89	(0.03)	0.00
CHIBA BANK LTD CMN															
			20 Jan 2025											0.00	
SDB3265882573	Sell	New Trade	22 Jan 2025		8331.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,263.000000	(1,768,200.00)	1,262.917905	0.65	1.000000
	Open	NEW	24 Jan 2035	(1,400)	JP3511800009	JPY	1.000000	100.00	(25.0000)	ACT/365	1,262.917905	(1,768,085.07)	(1,768,085.07)	(114.93)	0.00
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
SDB3262681187	Buy	Partial Termination	23 Jan 2025		000537.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.532661	259,392.89	1.245442	0.00	1.000000
	Close	NEW	16 Nov 2034	30,400	CNE000000271	CNY	7.327500	100.00	(1,451.8879)	ACT/360	1.164471	35,399.92	37,861.44	0.00	0.00
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
SDB3264054683	Buy	Partial Termination	23 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.660511	379,771.87	3.241974	0.00	1.000000
	Close	NEW	14 Dec 2034	15,400	CNE100002XN6	CNY	7.327500	100.00	(1,868.4022)	ACT/360	3.365474	51,828.30	49,926.40	0.00	0.00
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
SDB3260962135	Buy	Partial Termination	23 Jan 2025		600111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.584641	60,436.99	2.897838	2.00	1.000000
	Close	NEW	13 Oct 2034	2,800	CNE000000T18	CNY	7.327500	100.00	(1,350.0000)	ACT/360	2.945556	8,247.56	8,113.95	(1.65)	0.00
			20 Jan 2025											0.84	
SDB3260962135	Buy	Partial Termination	23 Jan 2025		600111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.510704	122,611.01	2.897838	2.00	1.000000
	Close	NEW	13 Oct 2034	5,700	CNE000000T18	CNY	7.327500	100.00	(1,350.0000)	ACT/360	2.936447	16,737.75	16,517.68	(3.35)	0.00
CHINA OVERSEAS LAND LTD (ORD) CMN															
			20 Jan 2025											10.85	
SDB3265057962	Sell	Upsize Trade	22 Jan 2025		0688.HK	HKD	HKD		3.569650	HKD-HONIX	12.702727	(139,730.00)	12.687420	1.20	1.000000
	Open	NEW	04 Jan 2035	(11,000)	HK0688002218	HKD	1.000000	100.00	(30.0000)	ACT/365	12.687420	(139,561.62)	(139,561.62)	(16.77)	0.00
			20 Jan 2025											0.00	
SDB3265057962	Sell	Upsize Trade	22 Jan 2025		0688.HK	HKD	HKD		3.569650	HKD-HONIX	12.562222	(56,530.00)	12.560715	1.20	1.000000
	Open	NEW	04 Jan 2035	(4,500)	HK0688002218	HKD	1.000000	100.00	(30.0000)	ACT/365	12.560715	(56,523.22)	(56,523.22)	(6.78)	0.00
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
			20 Jan 2025											10.85	
SDB3260128028	Sell	Upsize Trade	22 Jan 2025		0291.HK	HKD	HKD		3.569650	HKD-HONIX	24.050000	(36,075.00)	24.021020	1.20	1.000000
	Open	NEW	22 Sep 2034	(1,500)	HK0291001490	HKD	1.000000	100.00	(30.0000)	ACT/365	24.021020	(36,031.53)	(36,031.53)	(4.33)	0.00

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066831553 (Cont.)															
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN (Cont.)															
			20 Jan 2025											0.00	
	Sell	Upside Trade	22 Jan 2025		0291.HK	HKD	HKD		3.569650	HKD-HONIX	24.061538	(156,400.00)	24.058651	1.20	1.000000
SDB3260128028	Open	NEW	22 Sep 2034	(6,500)	HK0291001490	HKD	1.000000	100.00	(30.0000)	ACT/365	24.058651	(156,381.23)	(156,381.23)	(18.77)	0.00
CHINA RESOURCES LAND LIMITED CMN															
			20 Jan 2025											10.85	
	Sell	Upside Trade	22 Jan 2025		1109.HK	HKD	HKD		3.569650	HKD-HONIX	23.533334	(211,800.01)	23.504976	1.20	1.000000
SDB3262115571	Open	NEW	08 Nov 2034	(9,000)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	23.504976	(211,544.78)	(211,544.78)	(25.42)	0.00
			20 Jan 2025											0.00	
	Sell	Upside Trade	22 Jan 2025		1109.HK	HKD	HKD		3.569650	HKD-HONIX	23.467308	(305,075.00)	23.464492	1.20	1.000000
SDB3262115571	Open	NEW	08 Nov 2034	(13,000)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	23.464492	(305,038.40)	(305,038.40)	(36.61)	0.00
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upside Trade	23 Jan 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.319997	3,792.00	0.862749	2.00	1.000000
SDB3260123281	Open	NEW	25 Sep 2034	600	CNE000001FG0	CNY	7.327500	90.00	50.0000	ACT/360	0.862749	517.65	517.65	(0.10)	0.00
			20 Jan 2025											0.01	
	Buy	Upside Trade	23 Jan 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.289998	629.00	0.858582	2.00	1.000000
SDB3260123281	Open	NEW	25 Sep 2034	100	CNE000001FG0	CNY	7.327500	90.00	50.0000	ACT/360	0.858582	85.86	85.86	(0.02)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upside Trade	23 Jan 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.410000	3,846.00	0.874743	2.00	1.000000
SDB3260123281	Open	NEW	25 Sep 2034	600	CNE000001FG0	CNY	7.327500	90.00	50.0000	ACT/360	0.874743	524.85	524.85	(0.10)	0.00
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	New Trade	23 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.426327	(21,747.02)	4.285457	2.00	1.000000
SDB3265882604	Open	NEW	25 Jan 2035	(692)	CNE1000042K1	CNY	7.327500	100.00	(1,750.0000)	ACT/360	4.285457	(2,965.54)	(2,965.54)	(0.59)	0.00
			20 Jan 2025											2.50	
	Sell	Upside Trade	23 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.615001	(6,449.46)	4.312627	2.00	1.000000
SDB3265882604	Open	NEW	25 Jan 2035	(204)	CNE1000042K1	CNY	7.327500	100.00	(1,750.0000)	ACT/360	4.312627	(879.78)	(879.78)	(0.18)	0.00
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.479998	(6,636.00)	1.446188	2.00	1.000000
SDB3260123128	Close	NEW	25 Sep 2034	(700)	CNE000001GT1	CNY	7.327500	90.00	50.0000	ACT/360	1.293174	(905.22)	(1,012.33)	(0.18)	0.00
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.485559	(17,074.01)	1.446188	2.00	1.000000
SDB3260123128	Close	NEW	25 Sep 2034	(1,800)	CNE000001GT1	CNY	7.327500	90.00	50.0000	ACT/360	1.293500	(2,328.30)	(2,603.14)	(0.47)	0.00
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		9504.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	859.366667	1,546,860.00	911.900000	0.65	1.000000
SDB3260427169	Close	NEW	28 Sep 2034	1,800	JP3522200009	JPY	1.000000	92.00	(25.0000)	ACT/365	859.422526	1,546,960.55	1,641,420.00	(100.55)	0.00
CK ASSET HOLDINGS LIMITED CMN															
			20 Jan 2025											0.00	
	Sell	New Trade	22 Jan 2025		1113.HK	HKD	HKD		3.569650	HKD-HONIX	32.558333	(48,837.50)	32.554426	1.20	1.000000
SDB3265882578	Open	NEW	24 Jan 2035	(1,500)	KYG2177B1014	HKD	1.000000	100.00	(30.0000)	ACT/365	32.554426	(48,831.64)	(48,831.64)	(5.86)	0.00

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066831553 (Cont.)															
CK ASSET HOLDINGS LIMITED CMN (Cont.)															
			20 Jan 2025											10.85	
	Sell	Upside Trade	22 Jan 2025		1113.HK	HKD	HKD		3.569650	HKD-HONIX	32.583333	(48,875.00)	32.544070	1.20	1.000000
SDB3265882578	Open	NEW	24 Jan 2035	(1,500)	KYG2177B1014	HKD	1.000000	100.00	(30.0000)	ACT/365	32.544070	(48,816.11)	(48,816.11)	(5.87)	0.00
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
	Buy	Full Termination	20 Jan 2025											0.00	
	Close	NEW	22 Jan 2025		2579.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,389.562500	1,911,650.00	2,464.464799	0.65	1.000000
SDB3265670266	Close	NEW	17 Jan 2035	800	JP3293200006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,389.717822	1,911,774.26	1,971,571.84	(124.26)	0.00
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	20 Jan 2025											0.00	
	Close	NEW	22 Jan 2025		COH.AX	AUD	AUD		4.340009	AUD-OIS-RBA	307.840769	136,065.62	299.010532	1.00	1.000000
SDB3264649698	Close	NEW	29 Dec 2034	442	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	307.871553	136,079.23	132,162.66	(13.61)	0.00
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
	Sell	Partial Termination	20 Jan 2025											0.00	
	Close	NEW	22 Jan 2025		CBA.AX	AUD	AUD		4.340009	AUD-OIS-RBA	154.848830	(350,732.60)	152.229605	1.00	1.000000
SDB3265604062	Close	NEW	17 Jan 2035	(2,265)	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	154.833345	(350,697.53)	(344,800.06)	(35.07)	0.00
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
	Buy	Upside Trade	20 Jan 2025											12.50	
	Open	NEW	21 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,420.741650	26,524.45	51.161593	4.00	1.000000
SDB3265276896	Open	NEW	09 Jan 2035	6	INE596I01012	INR	86.550000	78.16	75.0000	ACT/360	51.161593	306.97	306.97	(0.12)	0.00
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
	Buy	Upside Trade	20 Jan 2025											0.84	
	Open	NEW	23 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	263.663888	474,595.00	35.993012	2.00	1.000000
SDB3265345684	Open	NEW	11 Jan 2035	1,800	CNE100003662	CNY	7.327500	90.00	50.0000	ACT/360	35.993012	64,787.42	64,787.42	(12.95)	0.00
	Buy	Upside Trade	20 Jan 2025											(2.50)	
	Open	NEW	23 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	265.657500	106,263.00	36.253049	2.00	1.000000
SDB3265345684	Open	NEW	11 Jan 2035	400	CNE100003662	CNY	7.327500	90.00	50.0000	ACT/360	36.253049	14,501.22	14,501.22	(2.90)	0.00
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	20 Jan 2025											5.84	
	Close	NEW	23 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.487146	(5,241.00)	1.144387	2.00	1.000000
SDB3260588261	Close	NEW	12 Oct 2034	(700)	CNE100000CP9	CNY	7.327500	90.00	50.0000	ACT/360	1.020986	(714.69)	(801.07)	(0.14)	0.00
	Sell	Partial Termination	20 Jan 2025											2.50	
	Close	NEW	23 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.487538	(53,161.52)	1.144387	2.00	1.000000
SDB3260588261	Close	NEW	12 Oct 2034	(7,100)	CNE100000CP9	CNY	7.327500	90.00	50.0000	ACT/360	1.021381	(7,251.81)	(8,125.15)	(1.45)	0.00
	Sell	Partial Termination	20 Jan 2025											5.01	
	Close	NEW	23 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.419998	(742.00)	1.144387	2.00	1.000000
SDB3260588261	Close	NEW	12 Oct 2034	(100)	CNE100000CP9	CNY	7.327500	90.00	50.0000	ACT/360	1.011914	(101.19)	(114.44)	(0.02)	0.00
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	20 Jan 2025											0.00	
	Close	NEW	23 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.221977	1,186,753.97	1,918,691	0.00	1.000000
SDB3261168661	Close	NEW	19 Oct 2034	97,100	CNE000000QR6	CNY	7.327500	100.00	(1,986.5098)	ACT/360	1.667960	161,958.92	186,304.90	0.00	0.00

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06831553 (Cont.)															
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		1925.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,652.923077	6,048,800.00	4,676.584891	0.65	1.000000
SDB3265670267	Close	NEW	17 Jan 2035	1,300	JP3505000004	JPY	1.000000	92.00	(25.0000)	ACT/365	4,653.225517	6,049,193.17	6,079,560.36	(393.17)	0.00
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.443636	(9,288.00)	1.151418	2.00	1.000000
SDB3265406679	Open	NEW	12 Jan 2035	(1,100)	CNE000000X87	CNY	7.327500	100.00	(1,625.4032)	ACT/360	1.151418	(1,266.56)	(1,266.56)	(0.25)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.448335	(12,672.50)	1.152444	2.00	1.000000
SDB3265406679	Open	NEW	12 Jan 2035	(1,500)	CNE000000X87	CNY	7.327500	100.00	(1,625.4032)	ACT/360	1.152444	(1,728.67)	(1,728.67)	(0.35)	0.00
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		DEG.AX	AUD	AUD		4.340009	AUD-OIS-RBA	1.989752	10,352.68	1.765000	1.00	1.000000
SDB3262936512	Close	NEW	22 Nov 2034	5,203	AU000000DEG6	AUD	1.000000	100.00	(25.0000)	ACT/365	1.989951	10,353.72	9,183.30	(1.04)	0.00
DELTA ELECTRONICS (TH) PCL NVDR CMN															
			20 Jan 2025											0.21	
	Buy	Upsize Trade	22 Jan 2025		DELTA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	140.714288	98,500.00	4.100598	4.00	1.000000
SDB3265673567	Open	NEW	17 Jan 2035	700	TH0528010R18	THB	34.330000	90.00	40.0000	ACT/360	4.100598	2,870.42	2,870.42	(1.15)	0.00
DENA CMN															
			20 Jan 2025											0.00	
	Buy	Full Termination	22 Jan 2025		2432.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,572.437500	12,347,700.00	3,134.058316	0.65	1.000000
SDB3260427159	Close	NEW	28 Sep 2034	4,800	JP3548610009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,572.604708	12,348,502.60	15,043,479.91	(802.60)	0.00
DLF LIMITED CMN															
			20 Jan 2025											11.00	
	Sell	Partial Termination	21 Jan 2025		DLF.NS	USD	USD		4.330000	USD-Federal Funds-H.15	758.559565	(6,501,614.03)	8.318725	4.00	1.000000
SDB3265531682	Close	NEW	16 Jan 2035	(8,571)	INE271C01023	INR	86.550000	78.16	75.0000	ACT/360	8.751262	(75,007.07)	(71,299.79)	(30.05)	0.00
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.158000	(54,474.00)	2.476119	2.00	1.000000
SDB3265057983	Open	NEW	05 Jan 2035	(3,000)	CNE1000033F0	CNY	7.327500	100.00	(1,750.0000)	ACT/360	2.476119	(7,428.36)	(7,428.36)	(1.49)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.048588	(128,144.97)	2.462022	2.00	1.000000
SDB3265057983	Open	NEW	05 Jan 2035	(7,100)	CNE1000033F0	CNY	7.327500	100.00	(1,750.0000)	ACT/360	2.462022	(17,480.36)	(17,480.36)	(3.50)	0.00
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.088330	(6,053.00)	1.416144	2.00	1.000000
SDB3260487804	Close	NEW	11 Oct 2034	(600)	CNE000001K32	CNY	7.327500	90.00	50.0000	ACT/360	1.375697	(825.42)	(849.69)	(0.17)	0.00
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.075003	(1,007.50)	1.416144	2.00	1.000000
SDB3260487804	Close	NEW	11 Oct 2034	(100)	CNE000001K32	CNY	7.327500	90.00	50.0000	ACT/360	1.374339	(137.43)	(141.61)	(0.03)	0.00

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06831553 (Cont.)															
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3265743543	Sell Close	Partial Termination NEW	23 Jan 2025 19 Jan 2035	(100)	605499.SH CNE100005576	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	246.649999 33.634473	(24,665.00) (3,363.45)	31.918536 (3,191.85)	2.00 (0.67)	1.000000 0.00
EGIS TECHNOLOGY INC. CMN															
			20 Jan 2025											30.00	
SDB3260122816	Sell Open	Upsize Trade NEW	22 Jan 2025 22 Sep 2034	(2,000)	6462.TWO TW0006462005	USD TWD	USD		4.330000	USD-Federal Funds-H.15 ACT/360	152.250001 4.630802	(304,500.00) (9,261.60)	4.630802 (9,261.60)	2.75 (2.56)	1.000000 0.00
EISAI CO., LTD. CMN															
			20 Jan 2025											0.00	
SDB3260628337	Sell Open	Upsize Trade NEW	22 Jan 2025 05 Oct 2034	(100)	4523.T JP3160400002	JPY JPY	JPY	92.00	0.228228	JPY-BOJ-TONAT ACT/365	4,251.000000 4,250.723685	(425,100.00) (425,072.37)	4,250.723685 (425,072.37)	0.65 (27.63)	1.000000 0.00
ENEOS HOLDINGS CMN															
			20 Jan 2025											0.00	
SDB3265882601	Sell Open	New Trade NEW	22 Jan 2025 24 Jan 2035	(7,400)	5020.T JP3386450005	JPY JPY	JPY	100.00	0.228228	JPY-BOJ-TONAT ACT/365	831.882432 831.828360	(6,155,930.00) (6,155,529.86)	831.828360 (6,155,529.86)	0.65 (400.14)	1.000000 0.00
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
			20 Jan 2025											0.21	
SDB3265128021	Buy Close	Partial Termination NEW	22 Jan 2025 05 Jan 2035	3,400	EA_n.BK TH3545010R19	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	2.897640 0.084441	9,851.98 287.10	0.115821 393.79	4.00 (0.11)	1.000000 0.00
FANUC CORP. CMN															
			20 Jan 2025											0.00	
SDB3264120642	Sell Open	Upsize Trade NEW	22 Jan 2025 13 Dec 2034	(9,300)	6954.T JP3802400006	JPY JPY	JPY	92.00	0.228228	JPY-BOJ-TONAT ACT/365	4,640.021505 4,639.719904	(43,152,200.00) (43,149,395.11)	4,639.719904 (43,149,395.11)	0.65 (2,804.89)	1.000000 0.00
FAST RETAILING CO LTD CMN															
			20 Jan 2025											0.00	
SDB3265604063	Sell Close	Full Termination NEW	22 Jan 2025 17 Jan 2035	(300)	9983.T JP3802300008	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	48,453.333334 48,450.183867	(14,536,000.00) (14,535,055.16)	47,923.948188 (14,377,184.46)	0.65 (944.84)	1.000000 0.00
FERROTEC CORPORATION CMN															
			20 Jan 2025											0.00	
SDB3260628339	Buy Close	Partial Termination NEW	22 Jan 2025 05 Oct 2034	500	6890.T JP3802720007	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	2,625.200000 2,625.370638	1,312,600.00 1,312,685.32	2,584.000000 1,292,000.00	0.65 (85.32)	1.000000 0.00
FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
SDB3265743538	Sell Open	Upsize Trade NEW	23 Jan 2025 19 Jan 2035	(6,000)	601865.SH CNE100003HV0	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	20.451917 2.789862	(122,711.50) (16,739.17)	2.789862 (16,739.17)	2.00 (3.35)	1.000000 0.00
			20 Jan 2025											5.84	
SDB3265743538	Sell Open	Upsize Trade NEW	23 Jan 2025 19 Jan 2035	(10,800)	601865.SH CNE100003HV0	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	20.443891 2.787835	(220,794.02) (30,108.62)	2.787835 (30,108.62)	2.00 (6.03)	1.000000 0.00
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260122883	Sell Close	Partial Termination NEW	23 Jan 2025 25 Sep 2034	(2,100)	002315.ZK CNE100000HT0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	42.879522 5.847274	(90,047.00) (12,279.28)	5.691890 (11,952.97)	2.00 (2.46)	1.000000 0.00

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066831553 (Cont.)															
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											2.50	
SDB3260122883	Sell	Partial Termination	23 Jan 2025		002315.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	42.298570	(59,218.00)	5.691890	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,400)	CNE100000HT0	CNY	7.327500	90.00	50.0000	ACT/360	5.769981	(8,077.97)	(7,968.65)	(1.62)	0.00
FORMOSA PLASTICS CORPORATION CMN															
			20 Jan 2025											15.00	
SDB3260123682	Sell	Upsize Trade	22 Jan 2025		1301.TW	USD	USD		4.330000	USD-Federal Funds-H.15	36.737231	(3,232,876.33)	1.119073	2.75	1.000000
	Open	NEW	22 Sep 2034	(88,000)	TW0001301000	TWD	32.770000	100.00	(40.0000)	ACT/360	1.119073	(98,478.42)	(98,478.42)	(27.13)	0.00
			20 Jan 2025											30.00	
SDB3260123682	Sell	Upsize Trade	22 Jan 2025		1301.TW	USD	USD		4.330000	USD-Federal Funds-H.15	36.757142	(257,299.99)	1.117997	2.75	1.000000
	Open	NEW	22 Sep 2034	(7,000)	TW0001301000	TWD	32.770000	100.00	(40.0000)	ACT/360	1.117997	(7,825.98)	(7,825.98)	(2.16)	0.00
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3265201689	Sell	Partial Termination	22 Jan 2025		FMG.AX	AUD	AUD		4.340009	AUD-OIS-RBA	19.283847	(35,636.55)	17.707368	1.00	1.000000
	Close	NEW	10 Jan 2035	(1,848)	AU000000FMG4	AUD	1.000000	100.00	25.0000	ACT/365	19.281919	(35,632.99)	(32,723.22)	(3.56)	0.00
FUJI ELECTRIC CO LTD CMN															
			20 Jan 2025											0.00	
SDB3265465935	Buy	Upsize Trade	22 Jan 2025		6504.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	7,842.142857	5,489,500.00	7,842.652596	0.65	1.000000
	Open	NEW	12 Jan 2035	700	JP3820000002	JPY	1.000000	90.00	25.0000	ACT/365	7,842.652596	5,489,856.82	5,489,856.82	(356.82)	0.00
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
SDB3265743511	Buy	Full Termination	23 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.975502	76,643.21	1.654503	0.00	1.000000
	Close	NEW	19 Jan 2035	6,400	CNE100000B65	CNY	7.327500	100.00	(2,250.0000)	ACT/360	1.634323	10,459.67	10,588.82	0.00	0.00
			20 Jan 2025											0.00	
SDB3265882597	Buy	New Trade	23 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.975502	67,062.81	1.634323	0.00	1.000000
	Open	NEW	25 Jan 2035	5,600	CNE100000B65	CNY	7.327500	90.00	50.0000	ACT/360	1.634323	9,152.21	9,152.21	0.00	0.00
			20 Jan 2025											2.50	
SDB3265882597	Sell	Partial Termination	23 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.965183	(32,305.99)	1.634323	2.00	1.000000
	Close	NEW	25 Jan 2035	(2,700)	CNE100000B65	CNY	7.327500	90.00	50.0000	ACT/360	1.632180	(4,406.89)	(4,412.67)	(0.88)	0.00
			20 Jan 2025											5.84	
SDB3265882597	Sell	Full Termination	23 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.966295	(34,702.26)	1.634323	2.00	1.000000
	Close	NEW	25 Jan 2035	(2,900)	CNE100000B65	CNY	7.327500	90.00	50.0000	ACT/360	1.631786	(4,732.18)	(4,739.54)	(0.95)	0.00
			20 Jan 2025											5.84	
SDB3265882626	Sell	New Trade	23 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.966295	(29,915.74)	1.631786	2.00	1.000000
	Open	NEW	25 Jan 2035	(2,500)	CNE100000B65	CNY	7.327500	100.00	(1,850.0000)	ACT/360	1.631786	(4,079.47)	(4,079.47)	(0.82)	0.00
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
SDB3265882569	Buy	New Trade	23 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.689645	162,951.66	3.369450	0.00	1.000000
	Open	NEW	25 Jan 2035	6,600	CNE100003563	CNY	7.327500	90.00	50.0000	ACT/360	3.369450	22,238.37	22,238.37	0.00	0.00
			20 Jan 2025											5.84	
SDB3265882569	Sell	Partial Termination	23 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.725174	(71,703.00)	3.369450	2.00	1.000000
	Close	NEW	25 Jan 2035	(2,900)	CNE100003563	CNY	7.327500	90.00	50.0000	ACT/360	3.371653	(9,777.79)	(9,771.41)	(1.96)	0.00
			20 Jan 2025											2.50	
SDB3265882569	Sell	Full Termination	23 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.708179	(91,420.26)	3.369450	2.00	1.000000
	Close	NEW	25 Jan 2035	(3,700)	CNE100003563	CNY	7.327500	90.00	50.0000	ACT/360	3.370462	(12,470.71)	(12,466.97)	(2.50)	0.00

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066831553 (Cont.)															
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											2.50	
SDB3265882617	Sell	New Trade	23 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.708179	(17,295.73)	3.370462	2.00	1.000000
	Open	NEW	25 Jan 2035	(700)	CNE100003563	CNY		7.327500	100.00	(1,459.0909)	3.370462	(2,359.32)	(2,359.32)	(0.47)	0.00
FUJIKURA LTD. CMN															
			20 Jan 2025											0.00	
SDB3265465914	Buy	Upsize Trade	22 Jan 2025		5803.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	6,013.500001	4,810,800.00	6,013.890878	0.65	1.000000
	Open	NEW	12 Jan 2035	800	JP3811000003	JPY		1.000000	90.00	25.0000	6,013.890878	4,811,112.70	4,811,112.70	(312.70)	0.00
FUJITA KANKO CMN															
			20 Jan 2025											0.00	
SDB3265810067		Div Pay Ratio Change	20 Jan 2025		9722.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Jan 2035	0	JP3816800001	JPY			92.00	(25.0000)	0.000000	0.00	0.00	0.00	0.00
GANFENG LITHIUM CO., LTD. CMN															
			20 Jan 2025											0.00	
SDB3264857810	Buy	Partial Termination	22 Jan 2025		1772.HK	HKD	HKD		3.569650	HKD-HONIX	21.478572	30,070.00	20.100000	1.20	1.000000
	Close	NEW	29 Dec 2034	1,400	CNE1000031W9	HKD		1.000000	100.00	(800.0000)	21.481149	30,073.61	28,140.00	(3.61)	0.00
			20 Jan 2025											10.85	
SDB3264857810	Buy	Partial Termination	22 Jan 2025		1772.HK	HKD	HKD		3.569650	HKD-HONIX	21.350000	12,810.00	20.100000	1.20	1.000000
	Close	NEW	29 Dec 2034	600	CNE1000031W9	HKD		1.000000	100.00	(800.0000)	21.375727	12,825.44	12,060.00	(1.54)	0.00
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
SDB3260350088	Sell	Upsize Trade	23 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.583786	(352,279.48)	4.854012	2.00	1.000000
	Open	NEW	10 Oct 2034	(9,900)	CNE100000SF6	CNY		7.327500	100.00	(1,384.3829)	4.854012	(48,054.72)	(48,054.72)	(9.62)	0.00
			20 Jan 2025											5.84	
SDB3260350088	Sell	Upsize Trade	23 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.575935	(796,900.94)	4.851319	2.00	1.000000
	Open	NEW	10 Oct 2034	(22,400)	CNE100000SF6	CNY		7.327500	100.00	(1,384.3829)	4.851319	(108,669.55)	(108,669.55)	(21.75)	0.00
GEELEY AUTOMOBILE HOLDINGS LTD CMN															
			20 Jan 2025											10.85	
SDB3264857843	Sell	Partial Termination	22 Jan 2025		0175.HK	HKD	HKD		3.569650	HKD-HONIX	14.400000	(360,000.00)	14.820000	1.20	1.000000
	Close	NEW	29 Dec 2034	(25,000)	KYG3777B1032	HKD		1.000000	100.00	30.0000	14.382648	(359,566.20)	(370,500.00)	(43.20)	0.00
			20 Jan 2025											0.00	
SDB3264857843	Sell	Partial Termination	22 Jan 2025		0175.HK	HKD	HKD		3.569650	HKD-HONIX	14.396923	(187,160.00)	14.820000	1.20	1.000000
	Close	NEW	29 Dec 2034	(13,000)	KYG3777B1032	HKD		1.000000	100.00	30.0000	14.395195	(187,137.54)	(192,660.00)	(22.46)	0.00
GENTING SINGAPORE LTD CMN															
			20 Jan 2025											4.00	
SDB3265201698	Sell	Upsize Trade	22 Jan 2025		GENS.SI	SGD	SGD		2.759363	SGD-SORA	0.741900	(31,233.99)	0.741548	0.75	1.000000
	Open	NEW	10 Jan 2035	(42,100)	SGXE21576413	SGD		1.000000	100.00	(20.0000)	0.741548	(31,219.17)	(31,219.17)	(2.34)	0.00
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3260122957	Buy	Upsize Trade	23 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.035002	1,207.00	0.823844	2.00	1.000000
	Open	NEW	25 Sep 2034	200	CNE000000T42	CNY		7.327500	90.00	50.0000	0.823844	164.77	164.77	(0.03)	0.00
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260123054	Sell	Partial Termination	23 Jan 2025		002410.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.015553	(19,828.00)	1.605965	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,800)	CNE100000PH8	CNY		7.327500	90.00	50.0000	1.502138	(2,703.85)	(2,890.74)	(0.54)	0.00

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066831553 (Cont.)															
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		002410.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.975357	(15,365.50)	1.605965	2.00	1.000000
SDB3260123054	Close	NEW	25 Sep 2034	(1,400)	CNE100000PH8	CNY	7.327500	90.00	50.0000	ACT/360	1.497157	(2,096.02)	(2,248.35)	(0.42)	0.00
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	70.320717	(49,224.50)	9.592090	2.00	1.000000
SDB3260123138	Close	NEW	25 Sep 2034	(700)	CNE100003RL0	CNY	7.327500	90.00	50.0000	ACT/360	9.592504	(6,714.75)	(6,714.46)	(1.34)	0.00
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	70.279998	(182,727.99)	9.592090	2.00	1.000000
SDB3260123138	Close	NEW	25 Sep 2034	(2,600)	CNE100003RL0	CNY	7.327500	90.00	50.0000	ACT/360	9.583745	(24,917.74)	(24,939.43)	(4.99)	0.00
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.145004	(1,258.00)	0.428869	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(400)	CNE000001F47	CNY	7.327500	100.00	(1,747.8450)	ACT/360	0.428869	(171.55)	(171.55)	(0.03)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.115003	(311.50)	0.424920	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(100)	CNE000001F47	CNY	7.327500	100.00	(1,747.8450)	ACT/360	0.424920	(42.49)	(42.49)	(0.01)	0.00
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.149998	1,315.00	1.795119	2.00	1.000000
SDB3262441818	Open	NEW	13 Nov 2034	100	CNE000000JS9	CNY	7.327500	90.00	50.0000	ACT/360	1.795119	179.51	179.51	(0.04)	0.00
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		000531.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.326664	11,388.00	0.860265	2.00	1.000000
SDB3265810047	Close	NEW	22 Jan 2035	1,800	CNE000000DS2	CNY	7.327500	100.00	(2,341.5138)	ACT/360	0.863659	1,554.59	1,548.48	(0.31)	0.00
			20 Jan 2025											(2.50)	
	Buy	Full Termination	23 Jan 2025		000531.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.349544	6,984.50	0.860265	2.00	1.000000
SDB3265810047	Close	NEW	22 Jan 2035	1,100	CNE000000DS2	CNY	7.327500	100.00	(2,341.5138)	ACT/360	0.866493	953.14	946.29	(0.19)	0.00
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.293633	(10,223.00)	1.267328	2.00	1.000000
SDB3264649873	Open	NEW	02 Jan 2035	(1,100)	CNE100000SM2	CNY	7.327500	100.00	(1,362.6846)	ACT/360	1.267328	(1,394.06)	(1,394.06)	(0.28)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.265001	(926.50)	1.263846	2.00	1.000000
SDB3264649873	Open	NEW	02 Jan 2035	(100)	CNE100000SM2	CNY	7.327500	100.00	(1,362.6846)	ACT/360	1.263846	(126.38)	(126.38)	(0.03)	0.00
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.487503	5,795.00	1.977703	2.00	1.000000
SDB3260122894	Open	NEW	25 Sep 2034	400	CNE000001LK0	CNY	7.327500	90.00	50.0000	ACT/360	1.977703	791.08	791.08	(0.16)	0.00
HAINAN HNA INFRASTRUCTURE INVESTMENT GROUP CO LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	New Trade	23 Jan 2025		600515.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.797656	(111,651.09)	0.517868	2.00	1.000000
SDB3265882609	Open	NEW	25 Jan 2035	(29,400)	CNE000001C32	CNY	7.327500	100.00	(1,125.0000)	ACT/360	0.517868	(15,225.32)	(15,225.32)	(3.05)	0.00

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066831553 (Cont.)															
HAINAN HNA INFRASTRUCTURE INVESTMENT GROUP CO LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											2.50	
	Sell	Upside Trade	23 Jan 2025		600515.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.780119	(31,753.00)	0.515649	2.00	1.000000
SDB3265882609	Open	NEW	25 Jan 2035	(8,400)	CNE000001C32	CNY	7.327500	100.00	(1,125.0000)	ACT/360	0.515649	(4,331.45)	(4,331.45)	(0.87)	0.00
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upside Trade	23 Jan 2025		600460.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.547503	(10,219.00)	3.483790	2.00	1.000000
SDB3260123628	Open	NEW	25 Sep 2034	(400)	CNE000001DN1	CNY	7.327500	100.00	(1,491.5048)	ACT/360	3.483790	(1,393.52)	(1,393.52)	(0.28)	0.00
			20 Jan 2025											2.50	
	Sell	Upside Trade	23 Jan 2025		600460.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.503747	(10,201.50)	3.478986	2.00	1.000000
SDB3260123628	Open	NEW	25 Sep 2034	(400)	CNE000001DN1	CNY	7.327500	100.00	(1,491.5048)	ACT/360	3.478986	(1,391.59)	(1,391.59)	(0.28)	0.00
HARMONIC DRIVE SYSTEMS INC. CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		6324.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,025.000000	805,000.00	3,345.000000	0.65	1.000000
SDB3263426674	Close	NEW	01 Dec 2034	200	JP3765150002	JPY	1.000000	92.00	(25.0000)	ACT/365	4,025.261625	805,052.32	669,000.00	(52.33)	0.00
HCL TECHNOLOGIES LIMITED CMN															
			20 Jan 2025											12.50	
	Buy	Upside Trade	21 Jan 2025		HCLT.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,786.880807	1,368,750.70	20.679713	4.00	1.000000
SDB3265673564	Open	NEW	16 Jan 2035	766	INE860A01027	INR	86.550000	78.16	75.0000	ACT/360	20.679713	15,840.66	15,840.66	(6.33)	0.00
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upside Trade	23 Jan 2025		688586.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.125538	17,338.52	1.245736	2.00	1.000000
SDB3265127434	Open	NEW	08 Jan 2035	1,900	CNE1000041C0	CNY	7.327500	90.00	50.0000	ACT/360	1.245736	2,366.90	2,366.90	(0.47)	0.00
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upside Trade	23 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.731996	8,366.00	2.284101	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	500	CNE1000040Y6	CNY	7.327500	90.00	50.0000	ACT/360	2.284101	1,142.05	1,142.05	(0.23)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upside Trade	23 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.750001	6,700.00	2.285795	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	400	CNE1000040Y6	CNY	7.327500	90.00	50.0000	ACT/360	2.285795	914.32	914.32	(0.18)	0.00
HIKARI TSUSHIN, INC. CMN															
			20 Jan 2025											0.00	
	Buy	Upside Trade	22 Jan 2025		9435.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	34,360.000000	6,872,000.00	34,362.233400	0.65	1.000000
SDB3260588370	Open	NEW	04 Oct 2034	200	JP3783420007	JPY	1.000000	90.00	25.0000	ACT/365	34,362.233400	6,872,446.68	6,872,446.68	(446.68)	0.00
HINDUSTAN AERONAUTICS LIMITED CMN															
			20 Jan 2025											11.00	
	Sell	Full Termination	21 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,190.476831	(52,670,103.29)	44,749597	4.00	1.000000
SDB3264583769	Close	NEW	21 Dec 2034	(12,569)	INE066F01020	INR	86.550000	78.16	75.0000	ACT/360	48.344207	(607,638.34)	(562,457.69)	(243.42)	0.00
HIS CMN															
			20 Jan 2025											0.00	
	Sell	Upside Trade	22 Jan 2025		9603.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,337.000000	(133,700.00)	1,336.913095	0.65	1.000000
SDB3260458781	Open	NEW	29 Sep 2034	(100)	JP3160740001	JPY	1.000000	92.00	(119.3786)	ACT/365	1,336.913095	(133,691.31)	(133,691.31)	(8.69)	0.00

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066831553 (Cont.)															
HIS CMN (Cont.)															
			20 Jan 2025											0.00	
		Spread Change	20 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	(118.2748)	ACT/365	0.000000	0.00	0.00	0.00	0.00
HITACHI CONSTRUCTION MACHINE CMN															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		6305.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,620.750000	(1,448,300.00)	3,620.514651	0.65	1.000000
SDB3262936493	Open	NEW	22 Nov 2034	(400)	JP3787000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,620.514651	(1,448,205.86)	(1,448,205.86)	(94.14)	0.00
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.123737	7,274.24	1.655023	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	600	CNE1000040G3	CNY	7.327500	90.00	50.0000	ACT/360	1.655023	993.01	993.01	(0.20)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.055000	2,411.00	1.645090	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	200	CNE1000040G3	CNY	7.327500	90.00	50.0000	ACT/360	1.645090	329.02	329.02	(0.07)	0.00
HOKKAIDO ELEC PWR CO INC CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		9509.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	784.000000	156,800.00	834,000000	0.65	1.000000
SDB3263589442	Close	NEW	06 Dec 2034	200	JP3850200001	JPY	1.000000	92.00	(25.0000)	ACT/365	784.050960	156,810.19	166,800.00	(10.19)	0.00
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
			20 Jan 2025											11.00	
	Sell	Partial Termination	21 Jan 2025		HUDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	234.453939	(9,919,042.80)	2.560870	4.00	1.000000
SDB3264858077	Close	NEW	28 Dec 2034	(42,307)	INE031A01017	INR	86.550000	78.16	75.0000	ACT/360	2.704821	(114,432.86)	(108,342.73)	(45.84)	0.00
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.640000	13,456.00	4.590695	2.00	1.000000
SDB3260123439	Open	NEW	25 Sep 2034	400	CNE0000011S1	CNY	7.327500	90.00	50.0000	ACT/360	4.590695	1,836.28	1,836.28	(0.37)	0.00
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.109999	3,411.00	4.656389	2.00	1.000000
SDB3260123439	Open	NEW	25 Sep 2034	100	CNE0000011S1	CNY	7.327500	90.00	50.0000	ACT/360	4.656389	465.64	465.64	(0.09)	0.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	Full Termination	23 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.734300	54,937.20	1.857617	0.00	1.000000
SDB3265743556	Close	NEW	19 Jan 2035	4,000	CNE100002MT6	CNY	7.327500	100.00	(1,685.7430)	ACT/360	1.874350	7,497.40	7,430.47	0.00	0.00
			20 Jan 2025											5.84	
	Sell	New Trade	23 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.694998	(2,739.00)	1.867521	2.00	1.000000
SDB3265882612	Open	NEW	25 Jan 2035	(200)	CNE100002MT6	CNY	7.327500	100.00	(1,750.0000)	ACT/360	1.867521	(373.50)	(373.50)	(0.07)	0.00
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	73.855881	(125,555.00)	10,740574	2.00	1.000000
SDB3260122977	Close	NEW	25 Sep 2034	(1,700)	CNE100004KP4	CNY	7.327500	90.00	50.0000	ACT/360	10.071371	(17,121.33)	(18,258.98)	(3.43)	0.00
HUANENG POWER INTL INC CMN CLASS H															
			20 Jan 2025											10.85	
	Buy	Partial Termination	22 Jan 2025		0902.HK	HKD	HKD		3.569650	HKD-HONIX	3.998333	143,939.99	4.280000	1.20	1.000000
SDB3264328840	Close	NEW	20 Dec 2034	36,000	CNE1000006Z4	HKD	1.000000	100.00	(30.0000)	ACT/365	4.003151	144,113.44	154,080.00	(17.27)	0.00

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066831553 (Cont.)															
HUANENG POWER INTL INC CMN CLASS H (Cont.)															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		0902.HK	HKD	HKD		3.569650	HKD-HONIX	3.992500	15,970.00	4.280000	1.20	1.000000
SDB3264328840	Close	NEW	20 Dec 2034	4,000	CNE1000006Z4	HKD	1.000000	100.00	(30.0000)	ACT/365	3.992979	15,971.92	17,120.00	(1.92)	0.00
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		300997.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.920058	177,548.69	2.032347	0.00	1.000000
SDB3265670312	Close	NEW	18 Jan 2035	11,900	CNE100004L77	CNY	7.327500	100.00	(1,725.0000)	ACT/360	2.036173	24,230.46	24,184.93	0.00	0.00
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.113331	8,434.00	3.837778	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2034	300	CNE0000018X6	CNY	7.327500	90.00	50.0000	ACT/360	3.837778	1,151.33	1,151.33	(0.23)	0.00
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.150863	48,150.01	0.570828	2.00	1.000000
SDB3262741469	Close	NEW	17 Nov 2034	11,600	CNE000001006	CNY	7.327500	100.00	(1,583.7861)	ACT/360	0.566449	6,570.81	6,621.60	(1.31)	0.00
			20 Jan 2025											0.84	
	Buy	Full Termination	23 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.151513	101,712.07	0.570828	2.00	1.000000
SDB3262741469	Close	NEW	17 Nov 2034	24,500	CNE000001006	CNY	7.327500	100.00	(1,583.7861)	ACT/360	0.566727	13,884.81	13,985.29	(2.78)	0.00
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.041236	350,701.02	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	7,300	CNE100000B81	CNY	7.327500	100.00	(1,592.1861)	ACT/360	6.555965	47,858.54	48,170.21	(9.57)	0.00
			20 Jan 2025											0.01	
	Buy	Partial Termination	23 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.829997	4,783.00	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	100	CNE100000B81	CNY	7.327500	100.00	(1,592.1861)	ACT/360	6.528774	652.88	659.87	(0.13)	0.00
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.006216	494,464.02	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	10,300	CNE100000B81	CNY	7.327500	100.00	(1,592.1861)	ACT/360	6.553375	67,499.76	67,966.19	(13.50)	0.00
IIDA GROUP HOLDINGS CMN															
			20 Jan 2025											0.00	
	Sell	New Trade	22 Jan 2025		3291.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,242.400000	(1,121,200.00)	2,242.254244	0.65	1.000000
SDB3265882599	Open	NEW	24 Jan 2035	(500)	JP3131090007	JPY	1.000000	100.00	(25.0000)	ACT/365	2,242.254244	(1,121,127.12)	(1,121,127.12)	(72.88)	0.00
INFOSYS LIMITED CMN															
			20 Jan 2025											12.50	
	Buy	New Trade	21 Jan 2025		INFY.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,810.419486	84,041,482.96	20.952128	4.00	1.000000
SDB3265890695	Open	NEW	23 Jan 2035	46,421	INE009A01021	INR	86.550000	78.16	75.0000	ACT/360	20.952128	972,618.73	972,618.73	(388.41)	0.00
INFRATIL LIMITED CMN															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		IFT.NZ	NZD	NZD		4.242595	NZD-OIS-RBNZ	11.835000	(686.43)	11.833225	1.50	1.000000
SDB3260121440	Open	NEW	22 Sep 2034	(58)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.833225	(686.33)	(686.33)	(0.10)	0.00
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.01	
	Buy	Partial Termination	23 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.809998	724.00	0.254005	2.00	1.000000
SDB3261862950	Close	NEW	02 Nov 2034	400	CNE0000017H1	CNY	7.327500	100.00	(1,195.7481)	ACT/360	0.247064	98.83	101.60	(0.02)	0.00

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06831553 (Cont.)															
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											0.84	
SDB3261862950	Buy	Partial Termination	23 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.803753	1,443.00	0.254005	2.00	1.000000
	Close	NEW	02 Nov 2034	800	CNE0000017H1	CNY	7.327500	100.00	(1,195.7481)	ACT/360	0.246232	196.99	203.20	(0.04)	0.00
			20 Jan 2025											(2.50)	
SDB3261862950	Buy	Partial Termination	23 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.813244	77,425.52	0.254005	2.00	1.000000
	Close	NEW	02 Nov 2034	42,700	CNE0000017H1	CNY	7.327500	100.00	(1,195.7481)	ACT/360	0.247445	10,565.90	10,846.01	(2.11)	0.00
INPEX CMN															
			20 Jan 2025											0.00	
SDB3263242781	Sell	Partial Termination	22 Jan 2025		1605.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,964.392658	(2,750,150.00)	1,985.775806	0.65	1.000000
	Close	NEW	29 Nov 2034	(1,400)	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,964.265172	(2,749,971.24)	(2,780,086.13)	(178.76)	0.00
INSTITUTE FOR Q-SHU PIONEERS O CMN															
			20 Jan 2025											0.00	
SDB3262936528	Buy	Full Termination	22 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	862.480000	4,312,400.00	1,123.071484	0.65	1.000000
	Close	NEW	22 Nov 2034	5,000	JP3244850008	JPY	1.000000	92.00	(2,310.1973)	ACT/365	862.536061	4,312,680.30	5,615,357.42	(280.31)	0.00
			20 Jan 2025											0.00	
SDB3262936528		Spread Change	20 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Nov 2034	0	JP3244850008	JPY		92.00	(2,302.7343)	ACT/365	0.000000	0.00	0.00	0.00	0.00
IWATANI INTERNATIONAL CMN															
			20 Jan 2025											0.00	
SDB3264054732	Buy	Partial Termination	22 Jan 2025		8088.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,756.181818	1,931,800.00	1,799.000000	0.65	1.000000
	Close	NEW	13 Dec 2034	1,100	JP3151600008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,756.295970	1,931,925.57	1,978,900.00	(125.57)	0.00
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260122700	Sell	Partial Termination	23 Jan 2025		688252.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.920003	(5,184.00)	3.270652	2.00	1.000000
	Close	NEW	25 Sep 2034	(200)	CNE100005P07	CNY	7.327500	90.00	50.0000	ACT/360	3.534586	(706.92)	(654.13)	(0.14)	0.00
JAPAN EXCHANGE GROUP CMN															
			20 Jan 2025											0.00	
SDB3260588254	Buy	Upsize Trade	22 Jan 2025		8697.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,671.260870	3,843,900.00	1,671.369502	0.65	1.000000
	Open	NEW	04 Oct 2034	2,300	JP3183200009	JPY	1.000000	90.00	25.0000	ACT/365	1,671.369502	3,844,149.85	3,844,149.85	(249.85)	0.00
JAPAN POST BANK CMN															
			20 Jan 2025											0.00	
SDB3265743509	Sell	Upsize Trade	22 Jan 2025		7182.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,541.815789	(14,647,250.00)	1,541.715571	0.65	1.000000
	Open	NEW	18 Jan 2035	(9,500)	JP3946750001	JPY	1.000000	92.00	(25.0000)	ACT/365	1,541.715571	(14,646,297.92)	(14,646,297.92)	(952.07)	0.00
JFE HOLDINGS CMN															
			20 Jan 2025											0.00	
SDB3261928013	Buy	Partial Termination	22 Jan 2025		5411.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,747.470370	23,590,850.00	1,779.500000	0.65	1.000000
	Close	NEW	01 Nov 2034	13,500	JP3386030005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,747.583956	23,592,383.41	24,023,250.00	(1,533.41)	0.00
JGC HOLDINGS CMN															
			20 Jan 2025											0.00	
SDB3260760801	Sell	Upsize Trade	22 Jan 2025		1963.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,335.357143	(5,608,500.00)	1,335.270345	0.65	1.000000
	Open	NEW	12 Oct 2034	(4,200)	JP3667600005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,335.270345	(5,608,135.45)	(5,608,135.45)	(364.55)	0.00

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066831553 (Cont.)															
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Buy	Upsize Trade	23 Jan 2025		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.455000	945.50	1.290280	2.00	1.000000
SDB3260122912	Open	NEW	25 Sep 2034	100	CNE1000036F3	CNY	7.327500	90.00	50.0000	ACT/360	1.290280	129.03	129.03	(0.03)	0.00
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.458332	11,350.00	1.291166	2.00	1.000000
SDB3260122912	Open	NEW	25 Sep 2034	1,200	CNE1000036F3	CNY	7.327500	90.00	50.0000	ACT/360	1.291166	1,549.40	1,549.40	(0.31)	0.00
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.105663	(329,274.03)	1.650791	2.00	1.000000
SDB3263530600	Open	NEW	07 Dec 2034	(27,200)	CNE100001914	CNY	7.327500	100.00	(1,920.8485)	ACT/360	1.650791	(44,901.52)	(44,901.52)	(8.99)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.114629	(115,088.98)	1.652566	2.00	1.000000
SDB3263530600	Open	NEW	07 Dec 2034	(9,500)	CNE100001914	CNY	7.327500	100.00	(1,920.8485)	ACT/360	1.652566	(15,699.38)	(15,699.38)	(3.14)	0.00
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.404997	(3,762.00)	1.282943	2.00	1.000000
SDB3263707292	Open	NEW	08 Dec 2034	(400)	CNE000001HW3	CNY	7.327500	100.00	(1,829.6375)	ACT/360	1.282943	(513.18)	(513.18)	(0.10)	0.00
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.378655	(48,769.01)	1.278922	2.00	1.000000
SDB3263707292	Open	NEW	08 Dec 2034	(5,200)	CNE000001HW3	CNY	7.327500	100.00	(1,829.6375)	ACT/360	1.278922	(6,650.39)	(6,650.39)	(1.33)	0.00
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.010326	(43,464.02)	0.956284	2.00	1.000000
SDB3265604103	Open	NEW	18 Jan 2035	(6,200)	CNE000000XG5	CNY	7.327500	100.00	(1,750.0000)	ACT/360	0.956284	(5,928.96)	(5,928.96)	(1.19)	0.00
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.042941	(95,784.00)	0.960412	2.00	1.000000
SDB3265604103	Open	NEW	18 Jan 2035	(13,600)	CNE000000XG5	CNY	7.327500	100.00	(1,750.0000)	ACT/360	0.960412	(13,061.60)	(13,061.60)	(2.61)	0.00
JIO FINANCIAL SERVICES LTD CMN															
			20 Jan 2025											11.00	
	Sell	Partial Termination	21 Jan 2025		JIOFNS	USD	USD		4.330000	USD-Federal Funds-H.15	275.253877	(10,446,435.14)	3.121854	4.00	1.000000
SDB3265531691	Close	NEW	16 Jan 2035	(37,952)	INE758E01017	INR	86.550000	78.16	75.0000	ACT/360	3.175517	(120,517.22)	(118,480.62)	(48.28)	0.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.918374	(43,673.50)	1.539050	2.00	1.000000
SDB3260123314	Close	NEW	25 Sep 2034	(4,000)	CNE000001816	CNY	7.327500	90.00	50.0000	ACT/360	1.489384	(5,957.54)	(6,156.20)	(1.19)	0.00
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.886906	(45,725.01)	1.539050	2.00	1.000000
SDB3260123314	Close	NEW	25 Sep 2034	(4,200)	CNE000001816	CNY	7.327500	90.00	50.0000	ACT/360	1.484595	(6,235.30)	(6,464.01)	(1.25)	0.00
KAJIMA CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		1812.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,655.200000	1,327,600.00	2,881,000.00	0.65	1.000000
SDB3261724255	Close	NEW	27 Oct 2034	500	JP3210200006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,655.372588	1,327,686.29	1,440,500.00	(86.29)	0.00

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066831553 (Cont.)															
KAKAKU.COM, INC. CMN															
	Sell	Partial Termination	20 Jan 2025											0.00	
SDB3260121487	Close	NEW	22 Jan 2025 22 Sep 2034		2371.T (300) JP3206000006	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT 25.0000 ACT/365	2,314.166667 2,314.016246	(694,250.00) (694,204.87)	2,420.000000 (726,000.00)	0.65 (45.13)	1.000000 0.00
KALYAN JEWELLERS INDIA LTD CMN															
	Buy	New Trade	20 Jan 2025											12.50	
SDB3265890697	Open	NEW	21 Jan 2025 23 Jan 2035	2,560	KALN.NS INE303R01014	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 75.0000 ACT/360	535.870526 6.201672	1,371,828.55 15,876.28	6.201672 15,876.28	4.00 (6.34)	1.000000 0.00
KAMIGUMI CMN															
	Buy	Upsize Trade	20 Jan 2025											0.00	
SDB3265670261	Open	NEW	22 Jan 2025 17 Jan 2035	800	9364.T JP3219000001	JPY JPY	JPY	90.00	0.228228	JPY-BOJ-TONAT 25.0000 ACT/365	3,344.000000 3,344.217360	2,675,200.00 2,675,373.89	3,344.217360 2,675,373.89	0.65 (173.89)	1.000000 0.00
KANSAI PAINT CO LTD CMN															
	Buy	New Trade	20 Jan 2025											0.00	
SDB3265882586	Open	NEW	22 Jan 2025 24 Jan 2035	600	4613.T JP3229400001	JPY JPY	JPY	90.00	0.228228	JPY-BOJ-TONAT 25.0000 ACT/365	2,106.083334 2,106.220229	1,263,650.00 1,263,732.14	2,106.220229 1,263,732.14	0.65 (82.14)	1.000000 0.00
KAO CORP LTD CMN															
	Buy	Partial Termination	20 Jan 2025											0.00	
SDB3262681154	Close	NEW	22 Jan 2025 15 Nov 2034	100	4452.T JP3205800000	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (25.0000) ACT/365	5,878.000000 5,878.382070	587,800.00 587,838.21	6,388.000000 638,800.00	0.65 (38.21)	1.000000 0.00
KASIKORNBANK PCL NVDR CMN															
	Sell	Upsize Trade	20 Jan 2025											0.21	
SDB3265276894	Open	NEW	22 Jan 2025 10 Jan 2035	(400)	KBANK_n.BK TH0016010R14	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 (50.0000) ACT/360	159.250002 4.636847	(63,700.00) (1,854.74)	4.636847 (1,854.74)	4.00 (0.74)	1.000000 0.00
KASUMIGASEKI CAPITAL CMN															
	Sell	Upsize Trade	20 Jan 2025											0.00	
SDB3260121466	Open	NEW	22 Jan 2025 22 Sep 2034	(100)	3498.T JP3211050004	JPY JPY	JPY	92.00	0.228228	JPY-BOJ-TONAT (908.1730) ACT/365	14,420.000000 14,419.062700	(1,442,000.00) (1,441,906.27)	14,419.062700 (1,441,906.27)	0.65 (93.73)	1.000000 0.00
KAWASAKI KISEN KAISHA, LTD. CMN															
	Buy	Upsize Trade	20 Jan 2025											0.00	
SDB3265604050	Open	NEW	22 Jan 2025 17 Jan 2035	2,300	9107.T JP3223800008	JPY JPY	JPY	90.00	0.228228	JPY-BOJ-TONAT 25.0000 ACT/365	1,958.804348 1,958.931670	4,505,250.00 4,505,542.84	1,958.931670 4,505,542.84	0.65 (292.84)	1.000000 0.00
KDDI CORPORATION CMN															
	Sell	Partial Termination	20 Jan 2025											0.00	
SDB3262936513	Close	NEW	22 Jan 2025 22 Nov 2034	(1,000)	9433.T JP3496400007	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT 25.0000 ACT/365	4,841.100000 4,840.785328	(4,841,100.00) (4,840,785.33)	5,042.000000 (5,042,000.00)	0.65 (314.67)	1.000000 0.00
KIKKOMAN CORP. CMN															
	Buy	Upsize Trade	20 Jan 2025											0.00	
SDB3262441830	Open	NEW	22 Jan 2025 10 Nov 2034	400	2801.T JP3240400006	JPY JPY	JPY	90.00	0.228228	JPY-BOJ-TONAT 25.0000 ACT/365	1,604.625000 1,604.729301	641,850.00 641,891.72	1,604.729301 641,891.72	0.65 (41.72)	1.000000 0.00

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066831553 (Cont.)																
KINDEN CORPORATION CMN																
	Sell	Partial Termination	20 Jan 2025											0.00		
SDB3263707279	Close	NEW	22 Jan 2025 07 Dec 2034	(300)	1944.T JP3263000006	JPY	JPY	1.000000	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	3,000.666666 3,000.471623	(900,200.00) (900,141.49)	3,036.000000 (910,800.00)	0.65 (58.51)	1.000000 0.00
KINGSOFT CLOUD HOLDINGS LTD CMN																
	Buy	Partial Termination	20 Jan 2025											0.00		
SDB3263707272	Close	NEW	22 Jan 2025 07 Dec 2034	6,000	3896.HK KYG5264S1012	HKD	HKD	1.000000	100.00	3.569650 (800.8474)	HKD-HONIX ACT/365	5.043334 5.043939	30,260.00 30,263.63	5.960000 35,760.00	1.20 (3.63)	1.000000 0.00
	Buy	Partial Termination	20 Jan 2025											10.85		
SDB3263707272	Close	NEW	22 Jan 2025 07 Dec 2034	8,000	3896.HK KYG5264S1012	HKD	HKD	1.000000	100.00	3.569650 (800.8474)	HKD-HONIX ACT/365	5.052500 5.058588	40,420.00 40,468.70	5.960000 47,680.00	1.20 (4.85)	1.000000 0.00
KOBE BUSSAN CMN																
		Div Pay Ratio Change	20 Jan 2025											0.00		
SDB3265810051		NEW	20 Jan 2025 19 Jan 2035	0	3038.T JP3291200008	JPY	JPY		92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
	Sell	Upsize Trade	20 Jan 2025											0.00		
SDB3265810051	Open	AMEND	22 Jan 2025 19 Jan 2035	(4,800)	3038.T JP3291200008	JPY	JPY	1.000000	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,449.083333 3,448.859143	(16,555,600.00) (16,554,523.89)	3,448.859143 (16,554,523.89)	0.65 (1,076.11)	1.000000 0.00
KOTOBUKI SPIRITS CO., LTD. CMN																
	Sell	Partial Termination	20 Jan 2025											0.00		
SDB3260427124	Close	NEW	22 Jan 2025 28 Sep 2034	(300)	2222.T JP3299600001	JPY	JPY	1.000000	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	2,179.500000 2,179.358332	(653,850.00) (653,807.50)	2,179.000000 (653,700.00)	0.65 (42.50)	1.000000 0.00
KUBOTA CORP CMN																
	Sell	Upsize Trade	20 Jan 2025											0.00		
SDB3265743533	Open	NEW	22 Jan 2025 18 Jan 2035	(7,600)	6326.T JP3266400005	JPY	JPY	1.000000	92.00	0.228228 (25.0000)	JPY-BOJ-TONAT ACT/365	1,842.473684 1,842.353923	(14,002,800.00) (14,001,889.81)	1,842.353923 (14,001,889.81)	0.65 (910.18)	1.000000 0.00
KYOCERA CORPORATION CMN																
	Buy	Partial Termination	20 Jan 2025											0.00		
SDB3265345619	Close	NEW	22 Jan 2025 11 Jan 2035	700	6971.T JP3249600002	JPY	JPY	1.000000	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,603.214286 1,603.318495	1,122,250.00 1,122,322.95	1,665.953504 1,166,167.45	0.65 (72.95)	1.000000 0.00
KYORITSU MAINTENANCE CMN																
	Buy	Partial Termination	20 Jan 2025											0.00		
SDB3260121407	Close	NEW	22 Jan 2025 22 Sep 2034	100	9616.T JP3253900009	JPY	JPY	1.000000	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	2,827.000000 2,827.183755	282,700.00 282,718.38	2,928.500000 292,850.00	0.65 (18.38)	1.000000 0.00
KYUDENKO CORPORATION CMN																
	Sell	Upsize Trade	20 Jan 2025											0.00		
SDB3265465925	Open	NEW	22 Jan 2025 12 Jan 2035	(300)	1959.T JP3247050002	JPY	JPY	1.000000	92.00	0.228228 (25.0000)	JPY-BOJ-TONAT ACT/365	5,213.666666 5,213.327778	(1,564,100.00) (1,563,998.33)	5,213.327778 (1,563,998.33)	0.65 (101.67)	1.000000 0.00
LION CORPORATION CMN																
	Buy	Partial Termination	20 Jan 2025											0.00		
SDB3265604039	Close	NEW	22 Jan 2025 17 Jan 2035	200	4912.T JP3965400009	JPY	JPY	1.000000	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,642.500000 1,642.606762	328,500.00 328,521.35	1,633.160504 326,632.10	0.65 (21.35)	1.000000 0.00

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066831553 (Cont.)															
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.585697	288,010.35	0.502525	0.00	1.000000
SDB3261654688	Close	NEW	27 Oct 2034	80,322	CNE000001HQ5	CNY	7.327500	100.00	(1,888.4969)	ACT/360	0.489348	39,305.41	40,363.79	0.00	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.557666	(10,673.00)	0.485304	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(3,000)	CNE000001HQ5	CNY	7.327500	100.00	(1,888.4969)	ACT/360	0.485304	(1,455.91)	(1,455.91)	(0.29)	0.00
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.591891	(32,327.02)	0.489809	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(9,000)	CNE000001HQ5	CNY	7.327500	100.00	(1,888.4969)	ACT/360	0.489809	(4,408.28)	(4,408.28)	(0.88)	0.00
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.949998	(885.00)	0.402277	2.00	1.000000
SDB3262800193	Open	NEW	20 Nov 2034	(300)	CNE0000005T1	CNY	7.327500	100.00	(1,129.2240)	ACT/360	0.402277	(120.68)	(120.68)	(0.02)	0.00
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		TLC.AX	AUD	AUD		4.340009	AUD-OIS-RBA	4.817842	4,398.69	5.036220	1.00	1.000000
SDB3265201674	Close	NEW	10 Jan 2035	913	AU00000219529	AUD	1.000000	100.00	(25.0000)	ACT/365	4.818324	4,399.13	4,598.07	(0.44)	0.00
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.409302	60,168.84	2.436323	0.00	1.000000
SDB3263242831	Close	NEW	30 Nov 2034	3,100	CNE100004116	CNY	7.327500	100.00	(2,095.0733)	ACT/360	2.648830	8,211.37	7,552.60	0.00	0.00
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		000830.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.444666	(17,167.00)	1.596406	2.00	1.000000
SDB3260123413	Close	NEW	25 Sep 2034	(1,500)	CNE000000WN3	CNY	7.327500	90.00	50.0000	ACT/360	1.560654	(2,340.98)	(2,394.61)	(0.47)	0.00
LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.010691	34,831.00	1.639591	2.00	1.000000
SDB3265743535	Open	NEW	19 Jan 2035	2,900	CNE000001PK1	CNY	7.327500	90.00	50.0000	ACT/360	1.639591	4,754.81	4,754.81	(0.95)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.073598	30,183.99	1.647628	2.00	1.000000
SDB3265743535	Open	NEW	19 Jan 2035	2,500	CNE000001PK1	CNY	7.327500	90.00	50.0000	ACT/360	1.647628	4,119.07	4,119.07	(0.82)	0.00
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		LYC.AX	AUD	AUD		4.340009	AUD-OIS-RBA	6.922565	32,273.00	6.430000	1.00	1.000000
SDB3263707259	Close	NEW	07 Dec 2034	4,662	AU000000LYC6	AUD	1.000000	100.00	(25.0000)	ACT/365	6.923257	32,276.22	29,976.66	(3.23)	0.00
M&A RESEARCH INSTITUTE HOLDING CMN															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		9552.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,892.000000	1,702,800.00	1,892.122980	0.65	1.000000
SDB3262178991	Open	NEW	08 Nov 2034	900	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	1,892.122980	1,702,910.68	1,702,910.68	(110.68)	0.00

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066831553 (Cont.)															
MARUWA CO, LTD CMN															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		5344.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	48,580.000000	4,858,000.00	48,583.157700	0.65	1.000000
SDB326560404	Open	NEW	17 Jan 2035	100	JP3879250003	JPY	1.000000	90.00	25.0000	ACT/365	48,583.157700	4,858,315.77	4,858,315.77	(315.77)	0.00
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		MPLAX	AUD	AUD		4.336746	AUD-OIS-RBA	3.815916	499.88	3.816298	1.00	1.000000
SDB3260121550	Open	NEW	22 Sep 2034	131	AU000000MPL3	AUD	1.000000	100.00	25.0000	ACT/365	3.816298	499.94	499.94	(0.05)	0.00
MEDLEY CMN															
			20 Jan 2025											0.00	
	Buy	Full Termination	22 Jan 2025		4480.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,636.250000	1,454,500.00	3,835.000000	0.65	1.000000
SDB3262867360	Close	NEW	22 Nov 2034	400	JP3921310003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,636.486356	1,454,594.54	1,534,000.00	(94.54)	0.00
MERCARI CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		4385.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,724.203704	4,655,350.00	1,793.000000	0.65	1.000000
SDB3262179001	Close	NEW	08 Nov 2034	2,700	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,724.315777	4,655,652.60	4,841,100.00	(302.60)	0.00
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		MIN.AX	AUD	AUD		4.340009	AUD-OIS-RBA	37.118864	9,316.83	34.250000	1.00	1.000000
SDB3262055937	Close	NEW	03 Nov 2034	251	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	37.122576	9,317.77	8,596.75	(0.93)	0.00
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.119999	1,836.00	0.835447	2.00	1.000000
SDB3260123331	Open	NEW	25 Sep 2034	300	CNE0000016N1	CNY	7.327500	90.00	50.0000	ACT/360	0.835447	250.63	250.63	(0.05)	0.00
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.934997	(3,387.00)	2.309344	2.00	1.000000
SDB3265406609	Open	NEW	12 Jan 2035	(200)	CNE1000040Z3	CNY	7.327500	100.00	(1,750.0000)	ACT/360	2.309344	(461.87)	(461.87)	(0.09)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.505000	(1,650.50)	2.251460	2.00	1.000000
SDB3265406609	Open	NEW	12 Jan 2035	(100)	CNE1000040Z3	CNY	7.327500	100.00	(1,750.0000)	ACT/360	2.251460	(225.15)	(225.15)	(0.05)	0.00
MITSUBISHI CORP. CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		8058.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,480.291667	14,881,750.00	2,500.685546	0.65	1.000000
SDB3265670275	Close	NEW	17 Jan 2035	6,000	JP3898400001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,480.452886	14,882,717.32	15,004,113.28	(967.31)	0.00
MITSUBISHI MOTORS CMN															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		7211.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	469.847619	(986,680.00)	469.817079	0.65	1.000000
SDB3260962543	Open	NEW	12 Oct 2034	(2,100)	JP3899800001	JPY	1.000000	92.00	(25.0000)	ACT/365	469.817079	(986,615.87)	(986,615.87)	(64.13)	0.00
MIURA CO., LTD CMN															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		6005.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,790.250000	1,516,100.00	3,790.496366	0.65	1.000000
SDB3265345612	Open	NEW	11 Jan 2035	400	JP3880800002	JPY	1.000000	90.00	25.0000	ACT/365	3,790.496366	1,516,198.55	1,516,198.55	(98.55)	0.00

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066831553 (Cont.)															
MIZUHO FINANCIAL GROUP CMN															
			20 Jan 2025											0.00	
	Buy	Full Termination	22 Jan 2025		8411.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,972.919192	39,331,900.00	3,986.326731	0.65	1.000000
SDB3265743527	Close	NEW	18 Jan 2035	9,900	JP3885780001	JPY	1.000000	92.00	(25.0000)	ACT/365	3,973.177432	39,334,456.58	39,464.634.64	(2,556.57)	0.00
MS&AD INSURANCE GROUP HOLDINGS CMN															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		8725.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,202.428571	2,241,700.00	3,202.636729	0.65	1.000000
SDB3265406651	Open	NEW	11 Jan 2035	700	JP3890310000	JPY	1.000000	90.00	25.0000	ACT/365	3,202.636729	2,241,845.71	2,241,845.71	(145.71)	0.00
MURATA MFG. CO., LTD. CMN															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		6981.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,409.047619	20,236,000.00	2,409.204207	0.65	1.000000
SDB3265810058	Open	NEW	19 Jan 2035	8,400	JP3914400001	JPY	1.000000	90.00	25.0000	ACT/365	2,409.204207	20,237,315.34	20,237,315.34	(1,315.34)	0.00
NABTESCO CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		6268.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,697.500001	269,750.00	2,808.000000	0.65	1.000000
SDB3264390158	Close	NEW	20 Dec 2034	100	JP3651210001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,697.675338	269,767.53	280,800.00	(17.53)	0.00
NAMURA SHIPBUILDING CO., LTD. CMN															
			20 Jan 2025											0.00	
		Spread Change	20 Jan 2025		7014.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264390143		NEW	20 Dec 2034	0	JP3651400008	JPY		92.00	(190.1315)	ACT/365	0.000000	0.00	0.00	0.00	0.00
NAN YA PLASTICS CORP CMN															
			20 Jan 2025											15.00	
	Sell	Upsize Trade	22 Jan 2025		1303.TW	USD	USD		4.330000	USD-Federal Funds-H.15	32.492240	(1,884,549.92)	0.989764	2.75	1.000000
SDB3265670297	Open	NEW	17 Jan 2035	(58,000)	TW0001303006	TWD	32.770000	100.00	(40.0000)	ACT/360	0.989764	(57,406.31)	(57,406.31)	(15.81)	0.00
			20 Jan 2025											30.00	
	Sell	Upsize Trade	22 Jan 2025		1303.TW	USD	USD		4.330000	USD-Federal Funds-H.15	32.453848	(421,900.02)	0.987109	2.75	1.000000
SDB3265670297	Open	NEW	17 Jan 2035	(13,000)	TW0001303006	TWD	32.770000	100.00	(40.0000)	ACT/360	0.987109	(12,832.42)	(12,832.42)	(3.54)	0.00
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.149997	(28,980.00)	3.294320	2.00	1.000000
SDB3265670281	Open	NEW	18 Jan 2035	(1,200)	CNE100000NT8	CNY	7.327500	100.00	(1,675.0000)	ACT/360	3.294320	(3,953.18)	(3,953.18)	(0.79)	0.00
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.359619	(319,111.01)	3.321804	2.00	1.000000
SDB3265670281	Open	NEW	18 Jan 2035	(13,100)	CNE100000NT8	CNY	7.327500	100.00	(1,675.0000)	ACT/360	3.321804	(43,515.63)	(43,515.63)	(8.71)	0.00
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		NWL.AX	AUD	AUD		4.336746	AUD-OIS-RBA	26.954444	28,814.30	26.957139	1.00	1.000000
SDB3261588078	Open	NEW	25 Oct 2034	1,069	AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365	26.957139	28,817.18	28,817.18	(2.88)	0.00
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Sell	Full Termination	22 Jan 2025		NHC.AX	AUD	AUD		4.340009	AUD-OIS-RBA	4.944111	(13,799.01)	4.840324	1.00	1.000000
SDB3265201680	Close	NEW	10 Jan 2035	(2,791)	AU000000NHC7	AUD	1.000000	100.00	25.0000	ACT/365	4.943617	(13,797.64)	(13,509.34)	(1.38)	0.00

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066831553 (Cont.)															
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3261789951	Buy	Upside Trade	23 Jan 2025		002946.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.396668	4,619.00	2.101814	2.00	1.000000
	Open	NEW	02 Nov 2034	300	CNE100003JJ1	CNY	7.327500	90.00	50.0000	ACT/360	2.101814	630.54	630.54	(0.13)	0.00
NEXTAGE CO. LTD. CMN															
			20 Jan 2025											0.00	
SDB3265345643	Sell	Upside Trade	22 Jan 2025		3186.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,416.555555	(2,549,800.00)	1,416.463479	0.65	1.000000
	Open	NEW	11 Jan 2035	(1,800)	JP3758210003	JPY	1.000000	92.00	(82.8629)	ACT/365	1,416.463479	(2,549,634.26)	(2,549,634.26)	(165.74)	0.00
			20 Jan 2025											0.00	
SDB3265345643		Spread Change	20 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	(86.2012)	ACT/365	0.000000	0.00	0.00	0.00	0.00
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3263530573	Buy	Partial Termination	22 Jan 2025		NXT.AX	AUD	AUD		4.340009	AUD-OIS-RBA	15.558421	886.83	15.070000	1.00	1.000000
	Close	NEW	06 Dec 2034		5U AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	15.559977	886.92	858.99	(0.09)	0.00
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
			20 Jan 2025											0.21	
SDB3260121420	Sell	Upside Trade	22 Jan 2025		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	15.371412	(10,759.99)	0.447566	4.00	1.000000
	Open	NEW	22 Sep 2034	(700)	THA271010R18	THB	34.330000	100.00	(1,298.4914)	ACT/360	0.447566	(313.30)	(313.30)	(0.13)	0.00
NIDEC CMN															
			20 Jan 2025											0.00	
SDB3265345624	Buy	Full Termination	22 Jan 2025		6594.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,797.262931	32,448,250.00	2,876.834151	0.65	1.000000
	Close	NEW	11 Jan 2035	11,600	JP3734800000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,797.444753	32,450,359.13	33,371,276.15	(2,109.14)	0.00
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3265531271	Buy	Upside Trade	23 Jan 2025		603297.SH	USD	USD		4.330000	USD-Federal Funds-H.15	94.596921	122,976.00	12.913517	2.00	1.000000
	Open	NEW	18 Jan 2035	1,300	CNE100003J23	CNY	7.327500	90.00	50.0000	ACT/360	12.913517	16,787.57	16,787.57	(3.36)	0.00
			20 Jan 2025											(2.50)	
SDB3265531271	Buy	Upside Trade	23 Jan 2025		603297.SH	USD	USD		4.330000	USD-Federal Funds-H.15	95.283997	47,642.00	13.002966	2.00	1.000000
	Open	NEW	18 Jan 2035	500	CNE100003J23	CNY	7.327500	90.00	50.0000	ACT/360	13.002966	6,501.48	6,501.48	(1.30)	0.00
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
SDB3265810085	Buy	Full Termination	23 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	107.037599	53,518.80	14.552387	0.00	1.000000
	Close	NEW	22 Jan 2035	500	CNE100004G17	CNY	7.327500	100.00	(2,073.6842)	ACT/360	14.607656	7,303.83	7,276.19	0.00	0.00
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3264857840	Buy	Partial Termination	23 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.785443	209,818.04	2.267642	2.00	1.000000
	Close	NEW	02 Jan 2035	12,500	CNE100003LF5	CNY	7.327500	100.00	(441.0531)	ACT/360	2.291397	28,642.46	28,345.53	(5.73)	0.00
			20 Jan 2025											(2.50)	
SDB3264857840	Buy	Partial Termination	23 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.961739	39,012.00	2.267642	2.00	1.000000
	Close	NEW	02 Jan 2035	2,300	CNE100003LF5	CNY	7.327500	100.00	(441.0531)	ACT/360	2.314690	5,323.79	5,215.58	(1.06)	0.00

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066831553 (Cont.)															
NINTENDO CO., LTD. CMN CLASS A															
	Buy	Full Termination	20 Jan 2025											0.00	
	Close	NEW	22 Jan 2025		7974.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	9,092.826087	20,913,500.00	9,618.896470	0.65	1.000000
SDB3265743513			18 Jan 2035	2,300	JP3756600007	JPY	1.000000	92.00	(25.0000)	ACT/365	9,093.417121	20,914,859.38	22,123,461.88	(1,359.38)	0.00
NIPPON ELEC GLASS CO LTD															
	Buy	Partial Termination	20 Jan 2025											0.00	
	Close	NEW	22 Jan 2025		5214.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,333.666667	1,000,100.00	3,371.000000	0.65	1.000000
SDB3260121508			22 Sep 2034	300	JP3733400000	JPY	1.000000	92.05	(25.0000)	ACT/365	3,333.883355	1,000,165.01	1,011,300.00	(65.01)	0.00
NIPPON PAINT CO., LTD. CMN															
	Buy	Upsize Trade	20 Jan 2025											0.00	
	Open	NEW	22 Jan 2025		4612.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	987.445588	6,714,630.00	987.509772	0.65	1.000000
SDB3264255559			15 Dec 2034	6,800	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	987.509772	6,715,066.45	6,715,066.45	(436.45)	0.00
NIPPON SHOKUBAI LTD CMN															
	Buy	Upsize Trade	20 Jan 2025											0.00	
	Open	NEW	22 Jan 2025		4114.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,876.500000	187,650.00	1,876.621972	0.65	1.000000
SDB3260760812			12 Oct 2034	100	JP3715200006	JPY	1.000000	90.00	25.0000	ACT/365	1,876.621972	187,662.20	187,662.20	(12.20)	0.00
NIPPON YUSEN KABUSHIKI KAISHA CMN															
	Sell	Partial Termination	20 Jan 2025											0.00	
	Close	NEW	22 Jan 2025		9101.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,744.625000	(3,795,700.00)	4,775.460385	0.65	1.000000
SDB3265743514			18 Jan 2035	(800)	JP3753000003	JPY	1.000000	90.00	25.0000	ACT/365	4,744.316599	(3,795,453.28)	(3,820,368.31)	(246.72)	0.00
NISSAN CHEMICAL IND CMN															
	Buy	Upsize Trade	20 Jan 2025											0.00	
	Open	NEW	22 Jan 2025		4021.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,647.500001	1,859,000.00	4,647.802088	0.65	1.000000
SDB3263426668			01 Dec 2034	400	JP3670800006	JPY	1.000000	90.00	25.0000	ACT/365	4,647.802088	1,859,120.84	1,859,120.84	(120.83)	0.00
NI TORI CO LTD CMN															
	Sell	Upsize Trade	20 Jan 2025											0.00	
	Open	NEW	22 Jan 2025		9843.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	18,980.625000	(15,184,500.00)	18,979.391259	0.65	1.000000
SDB3265465923			12 Jan 2035	(800)	JP3756100008	JPY	1.000000	92.00	(25.0000)	ACT/365	18,979.391259	(15,183,513.01)	(15,183,513.01)	(986.99)	0.00
NITTO DENKO CMN															
	Buy	Upsize Trade	20 Jan 2025											0.00	
	Open	NEW	22 Jan 2025		6988.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,671.232143	7,479,450.00	2,671.405773	0.65	1.000000
SDB3265201704			11 Jan 2035	2,800	JP3684000007	JPY	1.000000	90.00	25.0000	ACT/365	2,671.405773	7,479,936.16	7,479,936.16	(486.16)	0.00
NOF CORPORATION CMN															
	Buy	Upsize Trade	20 Jan 2025											0.00	
	Open	NEW	22 Jan 2025		4403.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,080.576924	5,409,500.00	2,080.712161	0.65	1.000000
SDB3261588071			25 Oct 2034	2,600	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,080.712161	5,409,851.62	5,409,851.62	(351.62)	0.00
NOMURA MICRO SCIENCE CMN															
	Buy	Partial Termination	20 Jan 2025											0.00	
	Close	NEW	22 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,542.115385	6,609,500.00	2,311,000000	0.65	1.000000
SDB3260121385			22 Sep 2034	2,600	JP3762950008	JPY	1.000000	92.00	(122.4050)	ACT/365	2,542.280622	6,609,929.62	6,008,600.00	(429.62)	0.00
		Spread Change	20 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260121385			22 Sep 2034	0	JP3762950008	JPY		92.00	(122.2883)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3265465959	Buy	Full Termination	22 Jan 2025		NST.AX	AUD	AUD		4.340009	AUD-OIS-RBA	17.113698	148,991.85	16.808977	1.00	1.000000
	Close	NEW	12 Jan 2035	8,706	AU000000NST8	AUD	1.000000	100.00	(25.0000)	ACT/365	17.115409	149,006.75	146,338.96	(14.90)	0.00
OBIC CO., LTD CMN															
			20 Jan 2025											0.00	
SDB3260121432	Sell	Partial Termination	22 Jan 2025		4684.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,501.739130	(20,708,000.00)	4,693.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	(4,600)	JP3173400007	JPY	1.000000	90.00	25.0000	ACT/365	4,501.446517	(20,706,653.98)	(21,587,800.00)	(1,346.02)	0.00
OJI HOLDINGS CMN															
			20 Jan 2025											0.00	
SDB3260458794	Buy	Partial Termination	22 Jan 2025		3861.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	600.740000	300,370.00	604.100000	0.65	1.000000
	Close	NEW	29 Sep 2034	500	JP3174410005	JPY	1.000000	92.00	(25.0000)	ACT/365	600.779048	300,389.52	302,050.00	(19.52)	0.00
OLYMPUS CMN															
			20 Jan 2025											0.00	
SDB3264178805	Buy	Partial Termination	22 Jan 2025		7733.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,312.307692	12,024,000.00	2,370.500000	0.65	1.000000
	Close	NEW	14 Dec 2034	5,200	JP3201200007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,312.457992	12,024,781.56	12,326,600.00	(781.56)	0.00
OMRON CORPORATION CMN															
			20 Jan 2025											0.00	
SDB3265882581	Sell	New Trade	22 Jan 2025		6645.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,957.470589	(8,427,700.00)	4,957.148353	0.65	1.000000
	Open	NEW	24 Jan 2035	(1,700)	JP3197800000	JPY	1.000000	100.00	(25.0000)	ACT/365	4,957.148353	(8,427,152.20)	(8,427,152.20)	(547.80)	0.00
OPEN HOUSE GROUP CO., LTD. CMN															
			20 Jan 2025											0.00	
SDB3265604071	Sell	Upsize Trade	22 Jan 2025		3288.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	5,144.125000	(4,115,300.00)	5,143.790632	0.65	1.000000
	Open	NEW	17 Jan 2035	(800)	JP3173540000	JPY	1.000000	92.00	(25.0000)	ACT/365	5,143.790632	(4,115,032.51)	(4,115,032.51)	(267.49)	0.00
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3264583169	Buy	Upsize Trade	23 Jan 2025		603833.SH	USD	USD		4.330000	USD-Federal Funds-H.15	63.751003	573,759.03	8.702711	2.00	1.000000
	Open	NEW	27 Dec 2034	9,000	CNE100002RB3	CNY	7.327500	90.00	50.0000	ACT/360	8.702711	78,324.40	78,324.40	(15.66)	0.00
			20 Jan 2025											(2.50)	
SDB3264583169	Buy	Upsize Trade	23 Jan 2025		603833.SH	USD	USD		4.330000	USD-Federal Funds-H.15	63.955530	121,515.51	8.727715	2.00	1.000000
	Open	NEW	27 Dec 2034	1,900	CNE100002RB3	CNY	7.327500	90.00	50.0000	ACT/360	8.727715	16,582.66	16,582.66	(3.32)	0.00
ORACLE CORPORATION JAPAN CMN															
			20 Jan 2025											0.00	
SDB3260588249	Sell	Partial Termination	22 Jan 2025		4716.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	14,243.461538	(18,516,500.00)	15,155.000000	0.65	1.000000
	Close	NEW	04 Oct 2034	(1,300)	JP3689500001	JPY	1.000000	90.00	25.0000	ACT/365	14,242.535713	(18,515,296.43)	(19,701,500.00)	(1,203.57)	0.00
ORICA LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3265604074	Buy	Full Termination	22 Jan 2025		ORL.AX	AUD	AUD		4.340009	AUD-OIS-RBA	16.598418	31,785.97	16.899396	1.00	1.000000
	Close	NEW	17 Jan 2035	1,915	AU000000OR11	AUD	1.000000	100.00	(25.0000)	ACT/365	16.600078	31,789.15	32,362.34	(3.18)	0.00
ORIENTAL LAND CO CMN															
			20 Jan 2025											0.00	
SDB3264520326	Sell	Upsize Trade	22 Jan 2025		4661.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,311.241380	(9,602,600.00)	3,311.026149	0.65	1.000000
	Open	NEW	21 Dec 2034	(2,900)	JP3198900007	JPY	1.000000	92.00	(25.0000)	ACT/365	3,311.026149	(9,601,975.83)	(9,601,975.83)	(624.17)	0.00

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06831553 (Cont.)															
ORIGIN ENERGY LTD CMN NIC FR BORAL LTD EFF 18FEB00															
	Buy	Partial Termination	20 Jan 2025		ORG.AX	AUD	AUD		4.340009	AUD-OIS-RBA	11.214178	219,753.03	10.900000	1.00	1.000000
SDB3262115576	Close	NEW	22 Jan 2025 08 Nov 2034	19,596	AU000000ORG5	AUD	1.000000	100.00	(25.0000)	ACT/365	11.215299	219,775.00	213,596.40	(21.98)	0.00
ORIX CMN															
	Sell	Partial Termination	20 Jan 2025		8591.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,257.188034	(38,109,100.00)	3,250.285482	0.65	1.000000
SDB3265406632	Close	NEW	22 Jan 2025 11 Jan 2035	(11,700)	JP3200450009	JPY	1.000000	90.00	25.0000	ACT/365	3,256.976317	(38,106,622.91)	(38,028,340.14)	(2,477.09)	0.00
OTSUKA HOLDINGS CO., LTD. CMN															
	Sell	Full Termination	20 Jan 2025		4578.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	7,989.500000	(6,391,600.00)	8,017.271089	0.65	1.000000
SDB3265604026	Close	NEW	22 Jan 2025 17 Jan 2035	(800)	JP3188220002	JPY	1.000000	90.00	25.0000	ACT/365	7,988.980682	(6,391,184.55)	(6,413,816.87)	(415.45)	0.00
PIGEON CORPORATION ORD CMN															
	Buy	Full Termination	20 Jan 2025		7956.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,404.437500	1,123,550.00	1,401.158919	0.65	1.000000
SDB3265604048	Close	NEW	22 Jan 2025 17 Jan 2035	800	JP3801600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,404.528788	1,123,623.03	1,120,927.14	(73.03)	0.00
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	20 Jan 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	154.549998	(31,528.20)	21.082286	2.00	1.000000
SDB3262800219	Open	NEW	23 Jan 2025 20 Nov 2034	(204)	CNE100005998	CNY	7.327500	100.00	(1,716.8288)	ACT/360	21.082286	(4,300.79)	(4,300.79)	(0.86)	0.00
	Sell	Upsize Trade	20 Jan 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	153.994341	(445,967.61)	20.999467	2.00	1.000000
SDB3262800219	Open	NEW	23 Jan 2025 20 Nov 2034	(2,896)	CNE100005998	CNY	7.327500	100.00	(1,716.8288)	ACT/360	20.999467	(60,814.46)	(60,814.46)	(12.17)	0.00
PLAID INC. (JAPAN) CMN															
		Spread Change	20 Jan 2025		4165.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265201672		NEW	20 Jan 2025 11 Jan 2035	0	JP3833270006	JPY		92.00	(250.7009)	ACT/365	0.000000	0.00	0.00	0.00	0.00
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	20 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.074973	(185,744.01)	0.692281	2.00	1.000000
SDB3264328874	Open	NEW	23 Jan 2025 21 Dec 2034	(36,600)	CNE1000017G1	CNY	7.327500	100.00	(1,033.7469)	ACT/360	0.692281	(25,337.48)	(25,337.48)	(5.07)	0.00
	Sell	Upsize Trade	20 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.066338	(1,114,087.73)	0.690872	2.00	1.000000
SDB3264328874	Open	NEW	23 Jan 2025 21 Dec 2034	(219,900)	CNE1000017G1	CNY	7.327500	100.00	(1,033.7469)	ACT/360	0.690872	(151,922.75)	(151,922.75)	(30.41)	0.00
POWER GRID CORPORATION OF INDIA LIMITED CMN															
	Sell	Full Termination	20 Jan 2025		PGRD.NS	USD	USD		4.330000	USD-Federal Funds-H.15	306.031872	(565,240.87)	3.466851	4.00	1.000000
SDB3265673566	Close	NEW	21 Jan 2025 16 Jan 2035	(1,847)	INE752E01010	INR	86.550000	78.16	75.0000	ACT/360	3.530593	(6,521.01)	(6,403.27)	(2.61)	0.00
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
	Sell	Upsize Trade	20 Jan 2025		6770.TW	USD	USD		4.330000	USD-Federal Funds-H.15	16.499989	(49,499.97)	0.501860	30.00	1.000000
SDB3262115563	Open	NEW	22 Jan 2025 08 Nov 2034	(3,000)	TW0006770001	TWD	32.770000	100.00	(297.8882)	ACT/360	0.501860	(1,505.58)	(1,505.58)	(0.42)	0.00

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066831553 (Cont.)															
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		PME.AX	AUD	AUD		4.336746	AUD-OIS-RBA	255.629687	130,882.40	255.655250	1.00	1.000000
SDB3264120680	Open	NEW	13 Dec 2034	512	AU000000PME8	AUD	1.000000	100.00	25.0000	ACT/365	255.655250	130,895.49	130,895.49	(13.09)	0.00
PTT PUBLIC COMPANY LIMITED NVDR															
			20 Jan 2025											0.21	
	Sell	Partial Termination	22 Jan 2025		PTT_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	30.768720	(2,258,424.05)	0.899144	4.00	1.000000
SDB3265407096	Close	NEW	11 Jan 2035	(73,400)	TH0646010R18	THB	34.330000	90.00	40.0000	ACT/360	0.895886	(65,758.03)	(65,997.19)	(26.31)	0.00
PUYA SEMICONDUCTOR (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	Full Termination	23 Jan 2025		688766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	109.831399	76,881.98	14.829167	0.00	1.000000
SDB3265743534	Close	NEW	19 Jan 2035	700	CNE100004QC9	CNY	7.327500	100.00	(1,975.0000)	ACT/360	14.988932	10,492.25	10,380.42	0.00	0.00
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.890001	(3,604.59)	1.485017	2.00	1.000000
SDB3265604075	Open	NEW	18 Jan 2035	(331)	CNE1000044B6	CNY	7.327500	100.00	(1,725.0000)	ACT/360	1.485017	(491.54)	(491.54)	(0.10)	0.00
RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S															
			20 Jan 2025											11.00	
	Sell	Partial Termination	21 Jan 2025		RAITNS	USD	USD		4.330000	USD-Federal Funds-H.15	415.959127	(77,784.36)	4.298909	4.00	1.000000
SDB3265604661	Close	NEW	16 Jan 2035	(187)	INE0DD101019	INR	86.550000	78.16	75.0000	ACT/360	4.798789	(897.37)	(803.90)	(0.36)	0.00
RAKUTEN GROUP CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		4755.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	901.688506	15,689,380.00	922.071773	0.65	1.000000
SDB3265272399	Close	NEW	11 Jan 2035	17,400	JP3967200001	JPY	1.000000	92.00	(25.0000)	ACT/365	901.747116	15,690,399.82	16,044,048.85	(1,019.81)	0.00
RECRUIT HOLDINGS CMN															
			20 Jan 2025											0.00	
	Sell	Partial Termination	22 Jan 2025		6098.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	10,653.333334	(3,196,000.00)	10,545.230850	0.65	1.000000
SDB3265670273	Close	NEW	17 Jan 2035	(300)	JP3970300004	JPY	1.000000	90.00	25.0000	ACT/365	10,652.640867	(3,195,792.26)	(3,163,569.25)	(207.74)	0.00
RELO GROUP, INC. CMN															
			20 Jan 2025											0.00	
	Sell	New Trade	22 Jan 2025		8876.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,830.071429	(1,281,050.00)	1,829.952474	0.65	1.000000
SDB3265882570	Open	NEW	24 Jan 2035	(700)	JP3755200007	JPY	1.000000	100.00	(25.0000)	ACT/365	1,829.952474	(1,280,966.73)	(1,280,966.73)	(83.27)	0.00
RESORTTRUST INC CMN															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		4681.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,062.000000	(306,200.00)	3,061.800970	0.65	1.000000
SDB3260121526	Open	NEW	22 Sep 2034	(100)	JP3974450003	JPY	1.000000	92.05	(25.0000)	ACT/365	3,061.800970	(306,180.10)	(306,180.10)	(19.90)	0.00
RORZE CMN															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		6323.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,791.200000	(895,600.00)	1,791.083572	0.65	1.000000
SDB3265201688	Open	NEW	11 Jan 2035	(500)	JP3982200002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,791.083572	(895,541.79)	(895,541.79)	(58.21)	0.00

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066831553 (Cont.)															
SANFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3260188363	Buy	Partial Termination	22 Jan 2025		SFR.AX	AUD	AUD		4.340009	AUD-OIS-RBA	9.908927	5,588.63	9.280000	1.00	1.000000
	Close	NEW	27 Sep 2034	564	AU000000SFR8	AUD	1.000000	100.00	(25.0000)	ACT/365	9.909918	5,589.19	5,233.92	(0.56)	0.00
SANKYO CO., LTD.															
			20 Jan 2025											0.00	
SDB3260961779	Sell	Upsize Trade	22 Jan 2025		6417.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,086.000000	(625,800.00)	2,085.864410	0.65	1.000000
	Open	NEW	12 Oct 2034	(300)	JP3326410002	JPY	1.000000	92.00	(25.0000)	ACT/365	2,085.864410	(625,759.32)	(625,759.32)	(40.68)	0.00
SANRIO CO LTD															
			20 Jan 2025											0.00	
SDB3260760905	Buy	Partial Termination	22 Jan 2025		8136.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,054.714286	7,076,600.00	5,540.000000	0.65	1.000000
	Close	NEW	12 Oct 2034	1,400	JP3343200006	JPY	1.000000	92.00	(25.0000)	ACT/365	5,055.042842	7,077,059.98	7,756,000.00	(459.98)	0.00
SANSAN CMN															
			20 Jan 2025											0.00	
SDB3261510782	Sell	Partial Termination	22 Jan 2025		4443.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,315.375000	(1,852,300.00)	2,295.000000	0.65	1.000000
	Close	NEW	25 Oct 2034	(800)	JP3332540008	JPY	1.000000	90.00	25.0000	ACT/365	2,315.224501	(1,852,179.60)	(1,836,000.00)	(120.40)	0.00
SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
SDB3265531280	Sell	Upsize Trade	23 Jan 2025		603033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.234997	(12,811.50)	1.941807	2.00	1.000000
	Open	NEW	18 Jan 2035	(900)	CNE100002ZZ5	CNY	7.327500	100.00	(1,725.0000)	ACT/360	1.941807	(1,747.63)	(1,747.63)	(0.35)	0.00
			20 Jan 2025											5.84	
SDB3265531280	Sell	Upsize Trade	23 Jan 2025		603033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.342664	(21,514.00)	1.955840	2.00	1.000000
	Open	NEW	18 Jan 2035	(1,500)	CNE100002ZZ5	CNY	7.327500	100.00	(1,725.0000)	ACT/360	1.955840	(2,933.76)	(2,933.76)	(0.59)	0.00
SAPPORO HOLDINGS CMN															
			20 Jan 2025											0.00	
SDB3262741487	Buy	Partial Termination	22 Jan 2025		2501.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,825.000000	1,365,000.00	8,318.000000	0.65	1.000000
	Close	NEW	16 Nov 2034	200	JP3320800000	JPY	1.000000	92.00	(25.0000)	ACT/365	6,825.443625	1,365,088.73	1,663,600.00	(88.72)	0.00
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
			20 Jan 2025											0.00	
SDB3260121384	Buy	Partial Termination	22 Jan 2025		4887.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,018.000000	403,600.00	2,151.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	200	JP3323040000	JPY	1.000000	92.35	(25.0000)	ACT/365	2,018.131170	403,626.23	430,200.00	(26.23)	0.00
SBI HOLDINGS, INC. CMN															
			20 Jan 2025											0.00	
SDB3265345666	Sell	Upsize Trade	22 Jan 2025		8473.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,083.125000	(3,266,500.00)	4,082.859597	0.65	1.000000
	Open	NEW	11 Jan 2035	(800)	JP3436120004	JPY	1.000000	92.00	(25.0000)	ACT/365	4,082.859597	(3,266,287.68)	(3,266,287.68)	(212.32)	0.00
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			20 Jan 2025											0.21	
SDB3265128016	Sell	Upsize Trade	22 Jan 2025		SCGP_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	16.972860	(512,580.37)	0.494195	4.00	1.000000
	Open	NEW	05 Jan 2035	(30,200)	TH0098010R12	THB	34.330000	100.00	(4,000.0000)	ACT/360	0.494195	(14,924.69)	(14,924.69)	(5.97)	0.00
SCREEN HOLDINGS CMN															
			20 Jan 2025											0.00	
SDB3265406635	Sell	Upsize Trade	22 Jan 2025		7735.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	11,055.000000	(9,949,500.00)	11,054.281425	0.65	1.000000
	Open	NEW	11 Jan 2035	(900)	JP3494600004	JPY	1.000000	92.00	(25.0000)	ACT/365	11,054.281425	(9,948,853.28)	(9,948,853.28)	(646.72)	0.00

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066831553 (Cont.)															
SCSK CORPORATION CMN															
			20 Jan 2025											0.00	
	Sell	Partial Termination	22 Jan 2025		9719.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,224.785714	(9,029,400.00)	3,331.000000	0.65	1.000000
SDB3260427112	Close	NEW	28 Sep 2034	(2,800)	JP3400400002	JPY	1.000000	90.00	25.0000	ACT/365	3,224.576103	(9,028,813.09)	(9,326,800.00)	(586.91)	0.00
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.01	
	Buy	New Trade	23 Jan 2025		600886.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.785871	304,588.94	2,018265	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	20,600	CNE000000JM2	CNY	7.327500	90.00	50.0000	ACT/360	2,018265	41,576.26	41,576.26	(8.31)	0.00
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		600886.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.807843	666,352.94	2,021433	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	45,000	CNE000000JM2	CNY	7.327500	90.00	50.0000	ACT/360	2,021433	90,964.49	90,964.49	(18.19)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		600886.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.799476	297,469.47	2,019616	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	20,100	CNE000000JM2	CNY	7.327500	90.00	50.0000	ACT/360	2,019616	40,594.28	40,594.28	(8.12)	0.00
SEGA SAMMY HOLDINGS, INC. CMN															
			20 Jan 2025											0.00	
	Buy	Full Termination	22 Jan 2025		6460.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,852.100000	2,852,100.00	3,074.820096	0.65	1.000000
SDB3264390140	Close	NEW	20 Dec 2034	1,000	JP3419050004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,852.285386	2,852,285.39	3,074,820.10	(185.39)	0.00
SEKISUI HOUSE, LTD. CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		1928.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,601.000000	1,440,400.00	3,782.000000	0.65	1.000000
SDB3263707268	Close	NEW	07 Dec 2034	400	JP3420600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,601.234065	1,440,493.63	1,512,800.00	(93.63)	0.00
SEVEN & I HOLDINGS CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		3382.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,459.930233	10,577,700.00	2,437.884604	0.65	1.000000
SDB3265604067	Close	NEW	17 Jan 2035	4,300	JP3422950000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,460.090128	10,578,387.55	10,482,903.80	(687.55)	0.00
SG HOLDINGS CO., LTD. CMN															
			20 Jan 2025											0.00	
	Buy	Full Termination	22 Jan 2025		9143.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,476.375000	1,181,100.00	1,468.737859	0.65	1.000000
SDB3265345660	Close	NEW	11 Jan 2035	800	JP3162770006	JPY	1.000000	92.00	(25.0000)	ACT/365	1,476.470964	1,181,176.77	1,174,990.29	(76.77)	0.00
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.972324	685,608.47	3,317553	2.00	1.000000
SDB3265201724	Close	NEW	11 Jan 2035	28,600	CNE000001FR7	CNY	7.327500	100.00	(1,275.0000)	ACT/360	3,271392	93,561.81	94,882.02	(18.71)	0.00
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.947168	126,919.99	3,329115	2.00	1.000000
SDB3265201724	Close	NEW	11 Jan 2035	5,300	CNE000001FR7	CNY	7.327500	100.00	(1,275.0000)	ACT/360	3,269051	17,325.97	17,644.31	(3.46)	0.00
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.880004	976.00	0.666174	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	200	CNE0000008S7	CNY	7.327500	90.00	50.0000	ACT/360	0.666174	133.23	133.23	(0.03)	0.00

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066831553 (Cont.)															
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.714276	(79,257.12)	5.688375	2.00	1.000000
SDB3265406688	Open	NEW	12 Jan 2035	(1,900)	CNE100004ZJ5	CNY	7.327500	100.00	(1,748.3486)	ACT/360	5.688375	(10,807.91)	(10,807.91)	(2.16)	0.00
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	193.300002	38,660.00	26.387570	2.00	1.000000
SDB3260188355	Open	NEW	10 Oct 2034	200	CNE100003LY6	CNY	7.327500	90.00	50.0000	ACT/360	26.387570	5,277.51	5,277.51	(1.06)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	193.300000	38,660.00	26.378756	2.00	1.000000
SDB3260188355	Open	NEW	10 Oct 2034	200	CNE100003LY6	CNY	7.327500	90.00	50.0000	ACT/360	26.378756	5,275.75	5,275.75	(1.06)	0.00
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.261425	29,948.99	1.946841	2.00	1.000000
SDB3260961496	Open	NEW	13 Oct 2034	2,100	CNE000006D3	CNY	7.327500	90.00	50.0000	ACT/360	1.946841	4,088.37	4,088.37	(0.82)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.302859	20,024.00	1.951845	2.00	1.000000
SDB3260961496	Open	NEW	13 Oct 2034	1,400	CNE000006D3	CNY	7.327500	90.00	50.0000	ACT/360	1.951845	2,732.58	2,732.58	(0.55)	0.00
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.521455	(367,508.95)	3.480238	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(14,400)	CNE100002G92	CNY	7.327500	100.00	(1,766.6996)	ACT/360	3.480238	(50,115.43)	(50,115.43)	(10.03)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.407941	(43,193.50)	3.465917	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(1,700)	CNE100002G92	CNY	7.327500	100.00	(1,766.6996)	ACT/360	3.465917	(5,892.06)	(5,892.06)	(1.18)	0.00
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.377337	27,566.01	2.508708	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	1,500	CNE1000006J8	CNY	7.327500	90.00	50.0000	ACT/360	2.508708	3,763.06	3,763.06	(0.75)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.415002	25,781.00	2.513010	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	1,400	CNE1000006J8	CNY	7.327500	90.00	50.0000	ACT/360	2.513010	3,518.21	3,518.21	(0.70)	0.00
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.330746	(64,931.62)	3.590597	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(2,466)	CNE1000041Z1	CNY	7.327500	100.00	(1,608.6206)	ACT/360	3.590597	(8,854.41)	(8,854.41)	(1.77)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.212401	(16,618.66)	3.575654	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(634)	CNE1000041Z1	CNY	7.327500	100.00	(1,608.6206)	ACT/360	3.575654	(2,266.96)	(2,266.96)	(0.45)	0.00
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.232797	(117,729.00)	1.122667	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(14,300)	CNE000000C17	CNY	7.327500	100.00	(2,183.0357)	ACT/360	1.122667	(16,054.14)	(16,054.14)	(3.21)	0.00

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066831553 (Cont.)															
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	123.339996	49,336.00	17.261393	2.00	1.000000
SDB3260427132	Close	NEW	10 Oct 2034	400	CNE100005PN5	CNY	7.327500	100.00	(1,401.2573)	ACT/360	16.837262	6,734.90	6,904.56	(1.35)	0.00
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	122.350000	24,470.00	17.261393	2.00	1.000000
SDB3260427132	Close	NEW	10 Oct 2034	200	CNE100005PN5	CNY	7.327500	100.00	(1,401.2573)	ACT/360	16.696538	3,339.31	3,452.28	(0.67)	0.00
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.185931	52,896.50	0.707700	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	10,200	CNE000001G20	CNY	7.327500	90.00	50.0000	ACT/360	0.707700	7,218.54	7,218.54	(1.44)	0.00
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.789167	199,689.10	0.550343	0.00	1.000000
SDB3260123076	Close	NEW	25 Sep 2034	52,700	CNE000000LD7	CNY	7.327500	100.00	(1,700.8175)	ACT/360	0.517116	27,252.01	29,003.08	0.00	0.00
SHENZHEN CAPCHEM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	New Trade	23 Jan 2025		300037.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.958334	19,775.00	4.499174	2.00	1.000000
SDB3265882574	Open	NEW	25 Jan 2035	600	CNE100000K15	CNY	7.327500	90.00	50.0000	ACT/360	4.499174	2,699.50	2,699.50	(0.54)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		300037.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.049036	85,927.49	4.510049	2.00	1.000000
SDB3265882574	Open	NEW	25 Jan 2035	2,600	CNE100000K15	CNY	7.327500	90.00	50.0000	ACT/360	4.510049	11,726.13	11,726.13	(2.35)	0.00
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.298747	(27,439.00)	4.677155	2.00	1.000000
SDB3265406674	Open	NEW	12 Jan 2035	(800)	CNE1000003K95	CNY	7.327500	100.00	(2,250.0000)	ACT/360	4.677155	(3,741.72)	(3,741.72)	(0.75)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.368750	(13,747.50)	4.688268	2.00	1.000000
SDB3265406674	Open	NEW	12 Jan 2035	(400)	CNE1000003K95	CNY	7.327500	100.00	(2,250.0000)	ACT/360	4.688268	(1,875.31)	(1,875.31)	(0.38)	0.00
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.641688	(169,363.04)	0.905695	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(25,500)	CNE100000JM1	CNY	7.327500	100.00	(726.1430)	ACT/360	0.905695	(23,095.22)	(23,095.22)	(4.62)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.643133	(83,703.48)	0.906195	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(12,600)	CNE100000JM1	CNY	7.327500	100.00	(726.1430)	ACT/360	0.906195	(11,418.06)	(11,418.06)	(2.28)	0.00
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.913255	(14,520.53)	4.351857	2.00	1.000000
SDB3263589453	Open	NEW	07 Dec 2034	(455)	CNE100004330	CNY	7.327500	100.00	(1,923.1283)	ACT/360	4.351857	(1,980.09)	(1,980.09)	(0.40)	0.00
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.606943	1,030,318.03	8.036461	2.00	1.000000
SDB3265531291	Close	NEW	18 Jan 2035	17,000	CNE100000V46	CNY	7.327500	100.00	(1,475.0000)	ACT/360	8.270749	140,602.73	136,619.84	(28.12)	0.00

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066831553 (Cont.)															
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.454096	3,881,152.96	8.026886	2.00	1.000000
SDB3265531291	Close	NEW	18 Jan 2035	64,200	CNE100000V46	CNY	7.327500	100.00	(1,475.0000)	ACT/360	8.252647	529,819.94	515,326.10	(105.93)	0.00
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.760002	(776.00)	1.127999	2.00	1.000000
SDB3264716716	Close	NEW	02 Jan 2035	(100)	CNE1000016J7	CNY	7.327500	90.00	50.0000	ACT/360	1.058194	(105.82)	(112.80)	(0.02)	0.00
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	New Trade	23 Jan 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.585000	89,287.00	5.538724	0.00	1.000000
SDB3265882592	Open	NEW	25 Jan 2035	2,200	CNE100004PY5	CNY	7.327500	90.00	50.0000	ACT/360	5.538724	12,185.19	12,185.19	0.00	0.00
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.253635	(43,179.00)	5.538724	2.00	1.000000
SDB3265882592	Close	NEW	25 Jan 2035	(1,100)	CNE100004PY5	CNY	7.327500	90.00	50.0000	ACT/360	5.354619	(5,890.08)	(6,092.60)	(1.18)	0.00
			20 Jan 2025											5.84	
	Sell	Full Termination	23 Jan 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.276248	(44,303.87)	5.538724	2.00	1.000000
SDB3265882592	Close	NEW	25 Jan 2035	(1,100)	CNE100004PY5	CNY	7.327500	90.00	50.0000	ACT/360	5.492278	(6,041.51)	(6,092.60)	(1.21)	0.00
			20 Jan 2025											5.84	
	Sell	New Trade	23 Jan 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.276248	(52,359.12)	5.492278	2.00	1.000000
SDB3265882621	Open	NEW	25 Jan 2035	(1,300)	CNE100004PY5	CNY	7.327500	100.00	(1,225.0000)	ACT/360	5.492278	(7,139.96)	(7,139.96)	(1.43)	0.00
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.102985	(46,187.01)	1.104965	2.00	1.000000
SDB3265465998	Open	NEW	16 Jan 2035	(5,700)	CNE100000BR7	CNY	7.327500	100.00	(1,667.6482)	ACT/360	1.104965	(6,298.30)	(6,298.30)	(1.26)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.075608	(33,109.99)	1.101600	2.00	1.000000
SDB3265465998	Open	NEW	16 Jan 2035	(4,100)	CNE100000BR7	CNY	7.327500	100.00	(1,667.6482)	ACT/360	1.101600	(4,516.56)	(4,516.56)	(0.90)	0.00
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.658334	(48,995.00)	11.135354	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(600)	CNE100005K10	CNY	7.327500	100.00	(2,248.3050)	ACT/360	11.135354	(6,681.21)	(6,681.21)	(1.34)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.490004	(8,149.00)	11.116115	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(100)	CNE100005K10	CNY	7.327500	100.00	(2,248.3050)	ACT/360	11.116115	(1,111.61)	(1,111.61)	(0.22)	0.00
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.096000	(48,288.00)	2.194934	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(3,000)	CNE000008N8	CNY	7.327500	100.00	(2,047.7980)	ACT/360	2.194934	(6,584.80)	(6,584.80)	(1.32)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.053335	(24,080.00)	2.189848	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(1,500)	CNE000008N8	CNY	7.327500	100.00	(2,047.7980)	ACT/360	2.189848	(3,284.77)	(3,284.77)	(0.66)	0.00

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066831553 (Cont.)															
SHIMADZU CORP. CMN SRS#17697749															
			20 Jan 2025											0.00	
	Buy	Upside Trade	22 Jan 2025		7701.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,355.428571	9,146,400.00	4,355.711674	0.65	1.000000
SDB3265604089	Open	NEW	17 Jan 2035	2,100	JP3357200009	JPY	1.000000	90.00	25.0000	ACT/365	4,355.711674	9,146,994.52	9,146,994.52	(594.52)	0.00
SHIMANO CORPORATION CMN															
			20 Jan 2025											0.00	
	Sell	New Trade	22 Jan 2025		7309.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	20,727.500000	(4,145,500.00)	20,726.152712	0.65	1.000000
SDB3265882566	Open	NEW	24 Jan 2035	(200)	JP3358000002	JPY	1.000000	100.00	(25.0000)	ACT/365	20,726.152712	(4,145,230.54)	(4,145,230.54)	(269.46)	0.00
SHIMIZU CORP CMN															
			20 Jan 2025											0.00	
	Sell	Upside Trade	22 Jan 2025		1803.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,277.678571	(1,788,750.00)	1,277.595522	0.65	1.000000
SDB3265406641	Open	NEW	11 Jan 2035	(1,400)	JP3358800005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,277.595522	(1,788,633.73)	(1,788,633.73)	(116.27)	0.00
SHINKO ELEC IND CO LTD CMN															
			20 Jan 2025											0.00	
	Sell	Upside Trade	22 Jan 2025		6967.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	5,870.000000	(587,000.00)	5,869.618450	0.65	1.000000
SDB3263242782	Open	NEW	29 Nov 2034	(100)	JP3375800004	JPY	1.000000	92.00	(25.0000)	ACT/365	5,869.618450	(586,961.84)	(586,961.84)	(38.16)	0.00
SHISEIDO CO., LTD. CMN															
			20 Jan 2025											0.00	
	Sell	Upside Trade	22 Jan 2025		4911.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,611.352941	(4,439,300.00)	2,611.183203	0.65	1.000000
SDB3262681161	Open	NEW	15 Nov 2034	(1,700)	JP3351600006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,611.183203	(4,439,011.45)	(4,439,011.45)	(288.55)	0.00
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Upside Trade	23 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.782501	5,956.50	4,064280	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	200	CNE100003S63	CNY	7.327500	90.00	50.0000	ACT/360	4,064280	812.86	812.86	(0.16)	0.00
			20 Jan 2025											0.84	
	Buy	Upside Trade	23 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.749998	17,850.00	4,061201	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	600	CNE100003S63	CNY	7.327500	90.00	50.0000	ACT/360	4,061201	2,436.72	2,436.72	(0.49)	0.00
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	New Trade	23 Jan 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.002273	(5,502.50)	0.682364	2.00	1.000000
SDB3265882583	Open	NEW	25 Jan 2035	(1,100)	CNE100000M21	CNY	7.327500	100.00	(1,750.0000)	ACT/360	0.682364	(750.60)	(750.60)	(0.15)	0.00
			20 Jan 2025											5.84	
	Sell	Upside Trade	23 Jan 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.997955	(46,480.98)	0.681547	2.00	1.000000
SDB3265882583	Open	NEW	25 Jan 2035	(9,300)	CNE100000M21	CNY	7.327500	100.00	(1,750.0000)	ACT/360	0.681547	(6,338.39)	(6,338.39)	(1.27)	0.00
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Upside Trade	23 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.909775	(12,986.47)	0.260514	2.00	1.000000
SDB3261862972	Open	NEW	02 Nov 2034	(6,800)	CNE100001JM9	CNY	7.327500	100.00	(1,822.5019)	ACT/360	0.260514	(1,771.50)	(1,771.50)	(0.35)	0.00
			20 Jan 2025											5.84	
	Sell	Upside Trade	23 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.917631	(29,147.99)	0.261498	2.00	1.000000
SDB3261862972	Open	NEW	02 Nov 2034	(15,200)	CNE100001JM9	CNY	7.327500	100.00	(1,822.5019)	ACT/360	0.261498	(3,974.77)	(3,974.77)	(0.80)	0.00
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	New Trade	23 Jan 2025		300327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.820419	(28,584.50)	3.249362	2.00	1.000000
SDB3265882600	Open	NEW	25 Jan 2035	(1,200)	CNE100001FH7	CNY	7.327500	100.00	(1,700.0000)	ACT/360	3.249362	(3,899.23)	(3,899.23)	(0.78)	0.00

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06831553 (Cont.)															
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		300327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.824322	(88,149.99)	3.248808	2.00	1.000000
SDB3265882600	Open	NEW	25 Jan 2035	(3,700)	CNE100001FH7	CNY	7.327500	100.00	(1,700.0000)	ACT/360	3.248808	(12,020.59)	(12,020.59)	(2.41)	0.00
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.696664	10,709.00	4.872986	2.00	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	300	CNE1000020P6	CNY	7.327500	90.00	50.0000	ACT/360	4.872986	1,461.90	1,461.90	(0.29)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.095004	3,609.50	4.925718	2.00	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	100	CNE1000020P6	CNY	7.327500	90.00	50.0000	ACT/360	4.925718	492.57	492.57	(0.10)	0.00
SMC CORPORATION CMN															
			20 Jan 2025											0.00	
	Sell	Partial Termination	22 Jan 2025		6273.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	58,510.000000	(5,851,000.00)	57,850.123650	0.65	1.000000
SDB3265743508	Close	NEW	18 Jan 2035	(100)	JP3162600005	JPY	1.000000	90.00	25.0000	ACT/365	58,506.196850	(5,850,619.68)	(5,785,012.37)	(380.31)	0.00
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		SHLAX	AUD	AUD		4.340009	AUD-OIS-RBA	27.767628	7,025.21	27,010000	1.00	1.000000
SDB3260588436	Close	NEW	04 Oct 2034	253	AU000000SHL7	AUD	1.000000	100.00	(25.0000)	ACT/365	27.770405	7,025.91	6,833.53	(0.70)	0.00
SQUARE ENIX HOLDINGS CO., LTD. CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		9684.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,200.909091	6,821,000.00	6,147,000000	0.65	1.000000
SDB3260121471	Close	NEW	22 Sep 2034	1,100	JP3164630000	JPY	1.000000	92.00	(25.0000)	ACT/365	6,201.312150	6,821,443.37	6,761,700.00	(443.37)	0.00
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	86.888570	(121,644.00)	11.848576	2.00	1.000000
SDB3263707316	Open	NEW	08 Dec 2034	(1,400)	CNE100003RN6	CNY	7.327500	100.00	(2,250.0000)	ACT/360	11.848576	(16,588.01)	(16,588.01)	(3.32)	0.00
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	86.397379	(181,434.50)	11.785534	2.00	1.000000
SDB3263707316	Open	NEW	08 Dec 2034	(2,100)	CNE100003RN6	CNY	7.327500	100.00	(2,250.0000)	ACT/360	11.785534	(24,749.62)	(24,749.62)	(4.95)	0.00
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.865560	(48,895.02)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(4,500)	CNE100000T99	CNY	7.327500	90.00	50.0000	ACT/360	1.481684	(6,667.58)	(6,225.16)	(1.33)	0.00
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.842896	(20,601.50)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(1,900)	CNE100000T99	CNY	7.327500	90.00	50.0000	ACT/360	1.479088	(2,810.27)	(2,628.40)	(0.56)	0.00
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		SGPAX	AUD	AUD		4.336746	AUD-OIS-RBA	5.073391	(86,744.84)	5.072884	1.00	1.000000
SDB3265743505	Open	NEW	18 Jan 2035	(17,098)	AU000000SGP0	AUD	1.000000	100.00	(25.0000)	ACT/365	5.072884	(86,736.17)	(86,736.17)	(8.67)	0.00

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066831553 (Cont.)															
SUMCO CMN															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		3436.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	1,153.333334	(692,000.00)	1,153.258367	0.65	1.000000
SDB3265201668	Open	NEW	11 Jan 2035	(600)	JP3322930003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,153.258367	(691,955.02)	(691,955.02)	(44.98)	0.00
SUMITOMO CHEMICAL COMPANY CMN															
			20 Jan 2025											0.00	
	Buy	Full Termination	22 Jan 2025		4005.T	JPY	JPY		0.22700	JPY-BOJ-TONAT	335.498215	1,878,790.00	335.798906	0.65	1.000000
SDB3265406637	Close	NEW	11 Jan 2035	5,600	JP3401400001	JPY	1.000000	92.00	(25.0000)	ACT/365	335.520022	1,878,912.12	1,880,473.87	(122.12)	0.00
SUMITOMO DAINIPPON PHARMA CMN															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		4506.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	549.000000	(329,400.00)	548.964315	0.65	1.000000
SDB3260264477	Open	NEW	27 Sep 2034	(600)	JP3495000006	JPY	1.000000	92.00	(25.0000)	ACT/365	548.964315	(329,378.59)	(329,378.59)	(21.41)	0.00
SUMITOMO FORESTRY CO LTD CMN															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		1911.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	5,349.603773	(28,352,900.00)	5,349.256049	0.65	1.000000
SDB3265670289	Open	NEW	17 Jan 2035	(5,300)	JP3409800004	JPY	1.000000	92.00	(25.0000)	ACT/365	5,349.256049	(28,351,057.06)	(28,351,057.06)	(1,842.94)	0.00
SUMITOMO MITSUI TRUST GROUP CMN															
			20 Jan 2025											0.00	
	Sell	New Trade	22 Jan 2025		8309.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	3,731.328571	(26,119,300.00)	3,731.086035	0.65	1.000000
SDB3265882580	Open	NEW	24 Jan 2035	(7,000)	JP3892100003	JPY	1.000000	100.00	(25.0000)	ACT/365	3,731.086035	(26,117,602.25)	(26,117,602.25)	(1,697.75)	0.00
SUMITOMO REALTY & DEV CO LTD CMN															
			20 Jan 2025											0.00	
	Sell	Full Termination	22 Jan 2025		8830.T	JPY	JPY		0.22700	JPY-BOJ-TONAT	4,913.583333	(5,896,300.00)	4,832.075969	0.65	1.000000
SDB3265345615	Close	NEW	11 Jan 2035	(1,200)	JP3409000001	JPY	1.000000	90.00	25.0000	ACT/365	4,913.263950	(5,895,916.74)	(5,798,491.16)	(383.26)	0.00
SUNWELS CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		9229.T	JPY	JPY		0.22700	JPY-BOJ-TONAT	603.333333	181,000.00	710.000000	0.65	1.000000
SDB3264649714	Close	NEW	27 Dec 2034	300	JP3324410004	JPY	1.000000	92.00	(500.0000)	ACT/365	603.372550	181,011.77	213,000.00	(11.77)	0.00
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		688052.SH	USD	USD		4.33000	USD-Federal Funds-H.15	140.885284	(98,619.70)	19.211848	2.00	1.000000
SDB3264054669	Open	NEW	14 Dec 2034	(700)	CNE100005972	CNY	7.327500	100.00	(1,475.0000)	ACT/360	19.211848	(13,448.29)	(13,448.29)	(2.69)	0.00
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
	Sell	Partial Termination	23 Jan 2025		300394.ZK	USD	USD		4.33000	USD-Federal Funds-H.15	111.144094	(244,517.01)	12.376467	2.00	1.000000
SDB3263116849	Close	NEW	27 Nov 2034	(2,200)	CNE100001XQ1	CNY	7.327500	90.00	50.0000	ACT/360	15.156185	(33,343.61)	(27,228.23)	(6.67)	0.00
			20 Jan 2025											2.50	
	Sell	Partial Termination	23 Jan 2025		300394.ZK	USD	USD		4.33000	USD-Federal Funds-H.15	111.695621	(178,712.99)	12.329892	2.00	1.000000
SDB3263116849	Close	NEW	27 Nov 2034	(1,600)	CNE100001XQ1	CNY	7.327500	90.00	50.0000	ACT/360	15.236487	(24,378.38)	(19,727.83)	(4.88)	0.00
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		688266.SH	USD	USD		4.33000	USD-Federal Funds-H.15	65.841244	825,319.99	8.509156	0.00	1.000000
SDB3260123488	Close	NEW	25 Sep 2034	12,535	CNE100003RP1	CNY	7.327500	100.00	(1,713.5764)	ACT/360	8.985499	112,633.23	106,662.27	0.00	0.00

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066831553 (Cont.)															
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
			20 Jan 2025											0.00	
SDB3265670277	Sell	Upsize Trade	22 Jan 2025		0019.HK	HKD	HKD		3.569650	HKD-HONIX	70.037501	(70,037.50)	70.029096	1.20	1.000000
	Open	NEW	17 Jan 2035	(1,000)	HK0019000162	HKD	1.000000	100.00	(30.0000)	ACT/365	70.029096	(70,029.10)	(70,029.10)	(8.40)	0.00
			20 Jan 2025											10.85	
SDB3265670277	Sell	Upsize Trade	22 Jan 2025		0019.HK	HKD	HKD		3.569650	HKD-HONIX	69.450000	(138,900.00)	69.366313	1.20	1.000000
	Open	NEW	17 Jan 2035	(2,000)	HK0019000162	HKD	1.000000	100.00	(30.0000)	ACT/365	69.366313	(138,732.63)	(138,732.63)	(16.67)	0.00
SYSMEX CORP CMN															
			20 Jan 2025											0.00	
SDB3265604049	Buy	Full Termination	22 Jan 2025		6869.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,928.323529	4,978,150.00	2,954.160908	0.65	1.000000
	Close	NEW	17 Jan 2035	1,700	JP3351100007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,928.513870	4,978,473.58	5,022,073.54	(323.58)	0.00
TAIHEIYO CEMENT CORPORATION CMN															
			20 Jan 2025											0.00	
SDB3260121509	Buy	Partial Termination	22 Jan 2025		5233.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,784.000000	756,800.00	3,587.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	200	JP3449020001	JPY	1.000000	92.10	(25.0000)	ACT/365	3,784.245960	756,849.19	717,400.00	(49.19)	0.00
TAIYO YUDEN CMN															
			20 Jan 2025											0.00	
SDB3260760787	Buy	Partial Termination	22 Jan 2025		6976.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,267.000000	680,100.00	2,269.000000	0.65	1.000000
	Close	NEW	12 Oct 2034	300	JP3452000007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,267.147355	680,144.21	680,700.00	(44.21)	0.00
TAKASHIMAYA CO LTD CMN															
			20 Jan 2025											0.00	
SDB3264390204	Buy	Partial Termination	22 Jan 2025		8233.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,228.600000	614,300.00	1,264.000000	0.65	1.000000
	Close	NEW	20 Dec 2034	500	JP3456000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,228.679859	614,339.93	632,000.00	(39.93)	0.00
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
SDB3265882568	Buy	New Trade	23 Jan 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.741692	110,371.05	2.011831	0.00	1.000000
	Open	NEW	25 Jan 2035	7,487	CNE1000047J2	CNY	7.327500	90.00	50.0000	ACT/360	2.011831	15,062.58	15,062.58	0.00	0.00
			20 Jan 2025											5.84	
SDB3265882568	Sell	Partial Termination	23 Jan 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.762030	(66,429.13)	2.011831	2.00	1.000000
	Close	NEW	25 Jan 2035	(4,500)	CNE1000047J2	CNY	7.327500	90.00	50.0000	ACT/360	2.013027	(9,058.62)	(9,053.24)	(1.81)	0.00
			20 Jan 2025											2.50	
SDB3265882568	Sell	Full Termination	23 Jan 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.708464	(43,934.18)	2.011831	2.00	1.000000
	Close	NEW	25 Jan 2035	(2,987)	CNE1000047J2	CNY	7.327500	90.00	50.0000	ACT/360	2.006393	(5,993.10)	(6,009.34)	(1.20)	0.00
			20 Jan 2025											2.50	
SDB3265882618	Sell	New Trade	23 Jan 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.708464	(32,549.83)	2.006393	2.00	1.000000
	Open	NEW	25 Jan 2035	(2,213)	CNE1000047J2	CNY	7.327500	100.00	(1,750.0000)	ACT/360	2.006393	(4,440.15)	(4,440.15)	(0.89)	0.00
TATA ELXSI LTD CMN															
			20 Jan 2025											11.00	
SDB3265128022	Sell	Partial Termination	21 Jan 2025		TTEX.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,175.830075	(1,970,089.79)	76.981970	4.00	1.000000
	Close	NEW	04 Jan 2035	(319)	INE670A01012	INR	86.550000	78.16	75.0000	ACT/360	71.248600	(22,728.30)	(24,557.25)	(9.10)	0.00
TAZMO CO., LTD. CMN															
			20 Jan 2025											0.00	
SDB3265201695		Spread Change	20 Jan 2025		6266.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Jan 2035	0	JP3468000009	JPY		92.00	(517.6470)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
TDK CORP CMN															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		6762.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,872.978571	13,110,850.00	1,873.100315	0.65	1.000000
SDB3265406615	Open	NEW	11 Jan 2035	7,000	JP3538800008	JPY	1.000000	90.00	25.0000	ACT/365	1,873.100315	13,111,702.21	13,111,702.21	(852.21)	0.00
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Sell	Partial Termination	22 Jan 2025		TNE.AX	AUD	AUD		4.340009	AUD-OIS-RBA	29.081765	(988.78)	31.310000	1.00	1.000000
SDB3260121474	Close	NEW	22 Sep 2034	(34)	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	29.078857	(988.68)	(1,064.54)	(0.10)	0.00
TECHNOPRO HOLDINGS, INC. CMN															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		6028.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,903.250000	1,741,950.00	2,903.438711	0.65	1.000000
SDB3260862001	Open	NEW	12 Oct 2034	600	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,903.438711	1,742,063.23	1,742,063.23	(113.23)	0.00
TECHTRONIC INDUSTRIES CO LTD CMN															
			20 Jan 2025											10.85	
	Sell	Upsize Trade	22 Jan 2025		0669.HK	HKD	HKD		3.569650	HKD-HONIX	105.068182	(2,311,500.00)	104.941575	1.20	1.000000
SDB3265743554	Open	NEW	18 Jan 2035	(22,000)	HK0669013440	HKD	1.000000	100.00	(30.0000)	ACT/365	104.941575	(2,308,714.65)	(2,308,714.65)	(277.38)	0.00
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		0669.HK	HKD	HKD		3.569650	HKD-HONIX	104.235000	(1,042,350.00)	104.222492	1.20	1.000000
SDB3265743554	Open	NEW	18 Jan 2035	(10,000)	HK0669013440	HKD	1.000000	100.00	(30.0000)	ACT/365	104.222492	(1,042,224.92)	(1,042,224.92)	(125.08)	0.00
TECMO KOEI HOLDINGS CO., LTD. CMN															
			20 Jan 2025											0.00	
	Sell	Partial Termination	22 Jan 2025		3635.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,852.456522	(4,260,650.00)	1,856.500000	0.65	1.000000
SDB3260121448	Close	NEW	22 Sep 2034	(2,300)	JP3283460008	JPY	1.000000	90.00	25.0000	ACT/365	1,852.336112	(4,260,373.06)	(4,269,950.00)	(276.94)	0.00
TEIJIN LTD CMN															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		3401.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,294.750000	258,950.00	1,338.000000	0.65	1.000000
SDB3264390198	Close	NEW	20 Dec 2034	200	JP3544000007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,294.834159	258,966.83	267,600.00	(16.83)	0.00
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Partial Termination	22 Jan 2025		TLX.AX	AUD	AUD		4.340009	AUD-OIS-RBA	26.432849	6,449.62	24.610000	1.00	1.000000
SDB3260121453	Close	NEW	22 Sep 2034	244	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	26.435492	6,450.26	6,004.84	(0.64)	0.00
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		TLS.AX	AUD	AUD		4.336746	AUD-OIS-RBA	4.005689	11,744.68	4.006090	1.00	1.000000
SDB3265810054	Open	NEW	19 Jan 2035	2,932	AU000000TLS2	AUD	1.000000	100.00	25.0000	ACT/365	4.006090	11,745.86	11,745.86	(1.17)	0.00
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.538331	1,523.00	0.359157	2.00	1.000000
SDB3260123545	Close	NEW	25 Sep 2034	600	CNE000000ZV9	CNY	7.327500	100.00	(413.6104)	ACT/360	0.346510	207.91	215.49	(0.04)	0.00
			20 Jan 2025											(2.50)	
	Buy	Partial Termination	23 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.550999	1,275.50	0.359157	2.00	1.000000
SDB3260123545	Close	NEW	25 Sep 2034	500	CNE000000ZV9	CNY	7.327500	100.00	(413.6104)	ACT/360	0.348123	174.06	179.58	(0.03)	0.00

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066831553 (Cont.)															
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
SDB3260188351	Sell	Partial Termination	23 Jan 2025		600717.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.648335	(4,183.50)	0.665055	2.00	1.000000
	Close	NEW	10 Oct 2034	(900)	CNE000000L16	CNY	7.327500	90.00	50.0000	ACT/360	0.634083	(570.67)	(598.55)	(0.11)	0.00
			20 Jan 2025											5.84	
SDB3260188351	Sell	Partial Termination	23 Jan 2025		600717.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.644346	(35,297.03)	0.665055	2.00	1.000000
	Close	NEW	10 Oct 2034	(7,600)	CNE000000L16	CNY	7.327500	90.00	50.0000	ACT/360	0.633327	(4,813.29)	(5,054.42)	(0.96)	0.00
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3264520311	Buy	Upsize Trade	23 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.074999	7,215.00	4.924633	2.00	1.000000
	Open	NEW	22 Dec 2034	200	CNE000000ZW7	CNY	7.327500	90.00	50.0000	ACT/360	4.924633	984.93	984.93	(0.20)	0.00
TIS INC. CMN															
			20 Jan 2025											0.00	
SDB3264753520	Sell	Partial Termination	22 Jan 2025		3626.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,424.000000	(8,217,600.00)	3,737.000000	0.65	1.000000
	Close	NEW	27 Dec 2034	(2,400)	JP3104890003	JPY	1.000000	90.00	25.0000	ACT/365	3,423.777440	(8,217,065.86)	(8,968,800.00)	(534.14)	0.00
TOHO GAS CO., LTD. CMN															
			20 Jan 2025											0.00	
SDB3264520301	Sell	Upsize Trade	22 Jan 2025		9533.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,955.000000	(395,500.00)	3,954.742925	0.65	1.000000
	Open	NEW	21 Dec 2034	(100)	JP3600200004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,954.742925	(395,474.29)	(395,474.29)	(25.71)	0.00
TOKYO ELECTRON LTD CMN															
			20 Jan 2025											0.00	
SDB3265810066	Sell	Upsize Trade	22 Jan 2025		8035.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	26,766.000000	(13,383,000.00)	26,764.260210	0.65	1.000000
	Open	NEW	19 Jan 2035	(500)	JP3571400005	JPY	1.000000	92.00	(25.0000)	ACT/365	26,764.260210	(13,382,130.11)	(13,382,130.11)	(869.89)	0.00
TOKYO KEIKI INC. CMN															
			20 Jan 2025											0.00	
SDB3264649713	Buy	Partial Termination	22 Jan 2025		7721.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,000.000000	300,000.00	3,240.000000	0.65	1.000000
	Close	NEW	27 Dec 2034	100	JP3624000000	JPY	1.000000	92.00	(45.4545)	ACT/365	3,000.195000	300,019.50	324,000.00	(19.50)	0.00
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3262540429	Buy	Upsize Trade	23 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.346603	26,733.01	0.729870	2.00	1.000000
	Open	NEW	16 Nov 2034	5,000	CNE000000NK8	CNY	7.327500	90.00	50.0000	ACT/360	0.729870	3,649.35	3,649.35	(0.73)	0.00
			20 Jan 2025											(2.50)	
SDB3262540429	Buy	Upsize Trade	23 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.355000	3,213.00	0.730772	2.00	1.000000
	Open	NEW	16 Nov 2034	600	CNE000000NK8	CNY	7.327500	90.00	50.0000	ACT/360	0.730772	438.46	438.46	(0.09)	0.00
TOPCON CMN															
			20 Jan 2025											0.00	
SDB3264520285	Buy	Partial Termination	22 Jan 2025		7732.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,850.000000	285,000.00	2,838.500000	0.65	1.000000
	Close	NEW	21 Dec 2034	100	JP3630400004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,850.185250	285,018.53	283,850.00	(18.52)	0.00
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
			20 Jan 2025											0.00	
SDB3263185983	Buy	Upsize Trade	22 Jan 2025		6110.HK	HKD	HKD		3.569650	HKD-HONIX	2.830000	11,320.00	2.830340	1.20	1.000000
	Open	NEW	29 Nov 2034	4,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.830340	11,321.36	11,321.36	(1.36)	0.00

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066831553 (Cont.)															
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN (Cont.)															
			20 Jan 2025											10.85	
SDB3263185983	Buy	Upside Trade	22 Jan 2025		6110.HK	HKD	HKD		3.569650	HKD-HONIX	2.820625	45,130.00	2.824024	1.20	1.000000
	Open	NEW	29 Nov 2034	16,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.824024	45,184.38	45,184.38	(5.42)	0.00
TORAY INDUSTRIES CMN															
			20 Jan 2025											0.00	
SDB3265201697	Buy	Upside Trade	22 Jan 2025		3402.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,022.881680	13,399,750.01	1,022.948167	0.65	1.000000
	Open	NEW	11 Jan 2035	13,100	JP3621000003	JPY	1.000000	90.00	25.0000	ACT/365	1,022.948167	13,400,620.99	13,400,620.99	(870.98)	0.00
TOYOTA INDUSTRIES CMN															
			20 Jan 2025											0.00	
SDB3265810048	Buy	Upside Trade	22 Jan 2025		6201.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	12,387.083334	14,864,500.00	12,387.888494	0.65	1.000000
	Open	NEW	19 Jan 2035	1,200	JP3634600005	JPY	1.000000	90.00	25.0000	ACT/365	12,387.888494	14,865,466.19	14,865,466.19	(966.19)	0.00
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3260427219	Sell	Upside Trade	22 Jan 2025		TWE.AX	AUD	AUD		4.336746	AUD-OIS-RBA	10.850561	(19,227.19)	10.849476	1.00	1.000000
	Open	NEW	28 Sep 2034	(1,772)	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	10.849476	(19,225.27)	(19,225.27)	(1.92)	0.00
TSUBURAYA FIELDS HOLDINGS CMN															
			20 Jan 2025											0.00	
SDB3260961441		Spread Change	20 Jan 2025		2767.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	JP3802680003	JPY		92.00	(622.6683)	ACT/365	0.000000	0.00	0.00	0.00	0.00
ULVAC, INC. CMN															
			20 Jan 2025											0.00	
SDB3260264441	Sell	Upside Trade	22 Jan 2025		6728.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	6,215.000000	(621,500.00)	6,214.596025	0.65	1.000000
	Open	NEW	27 Sep 2034	(100)	JP3126190002	JPY	1.000000	92.00	(25.0000)	ACT/365	6,214.596025	(621,459.60)	(621,459.60)	(40.40)	0.00
USS CO LTD CMN															
			20 Jan 2025											0.00	
SDB3260121491	Sell	Partial Termination	22 Jan 2025		4732.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,350.825000	(8,104,950.00)	1,377.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	(6,000)	JP3944130008	JPY	1.000000	90.00	25.0000	ACT/365	1,350.737196	(8,104,423.18)	(8,262,000.00)	(526.82)	0.00
VISIONAL INC CMN															
			20 Jan 2025											0.00	
SDB3260458716	Buy	Upside Trade	22 Jan 2025		4194.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	7,480.000000	748,000.00	7,480.486200	0.65	1.000000
	Open	NEW	29 Sep 2034	100	JP3800270005	JPY	1.000000	90.00	25.0000	ACT/365	7,480.486200	748,048.62	748,048.62	(48.62)	0.00
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260961820	Sell	Partial Termination	23 Jan 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.529089	(10,482.00)	1.443457	2.00	1.000000
	Close	NEW	13 Oct 2034	(1,100)	CNE100000GQ8	CNY	7.327500	90.00	50.0000	ACT/360	1.299436	(1,429.38)	(1,587.80)	(0.29)	0.00
			20 Jan 2025											2.50	
SDB3260961820	Sell	Partial Termination	23 Jan 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.464999	(2,839.50)	1.443457	2.00	1.000000
	Close	NEW	13 Oct 2034	(300)	CNE100000GQ8	CNY	7.327500	90.00	50.0000	ACT/360	1.291128	(387.34)	(433.04)	(0.08)	0.00
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3265604093	Sell	Partial Termination	22 Jan 2025		WBC.AX	AUD	AUD		4.340009	AUD-OIS-RBA	32.264596	(489,099.01)	31.888415	1.00	1.000000
	Close	NEW	17 Jan 2035	(15,159)	AU000000WBC1	AUD	1.000000	100.00	25.0000	ACT/365	32.261370	(489,050.11)	(483,396.48)	(48.91)	0.00

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066831553 (Cont.)															
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
			20 Jan 2025											0.00	
SDB3261230611	Sell	Partial Termination	22 Jan 2025		1997.HK	HKD	HKD		3.569650	HKD-HONIX	19.520000	(19,520.00)	19.860000	1.20	1.000000
	Close	NEW	18 Oct 2034	(1,000)	KYG9593A1040	HKD	1.000000	100.00	30.0000	ACT/365	19.517658	(19,517.66)	(19,860.00)	(2.34)	0.00
			20 Jan 2025											10.85	
SDB3261230611	Sell	Partial Termination	22 Jan 2025		1997.HK	HKD	HKD		3.569650	HKD-HONIX	19.840000	(19,840.00)	19.860000	1.20	1.000000
	Close	NEW	18 Oct 2034	(1,000)	KYG9593A1040	HKD	1.000000	100.00	30.0000	ACT/365	19.816093	(19,816.09)	(19,860.00)	(2.38)	0.00
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3265465920	Buy	Full Termination	22 Jan 2025		WHC.AX	AUD	AUD		4.340009	AUD-OIS-RBA	6.263276	17,693.75	6.220540	1.00	1.000000
	Close	NEW	12 Jan 2035	2,825	AU000000WHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	6.263902	17,695.52	17,573.03	(1.77)	0.00
WIPRO LIMITED CMN															
			20 Jan 2025											12.50	
SDB3265810629	Buy	Upsize Trade	21 Jan 2025		WIPR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	300.681604	15,302,588.87	3.479812	4.00	1.000000
	Open	NEW	18 Jan 2035	50,893	INE075A01022	INR	86.550000	78.16	75.0000	ACT/360	3.479812	177,098.07	177,098.07	(70.72)	0.00
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3265670288	Sell	Partial Termination	22 Jan 2025		WTC.AX	AUD	AUD		4.340009	AUD-OIS-RBA	117.343240	(27,340.97)	115,903644	1.00	1.000000
	Close	NEW	17 Jan 2035	(233)	AU000000WTC3	AUD	1.000000	100.00	25.0000	ACT/365	117.331506	(27,338.24)	(27,005.55)	(2.73)	0.00
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3262936508	Buy	Partial Termination	22 Jan 2025		WOW.AX	AUD	AUD		4.340009	AUD-OIS-RBA	30.090269	55,396.19	30.490000	1.00	1.000000
	Close	NEW	22 Nov 2034	1,841	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.093278	55,401.72	56,132.09	(5.54)	0.00
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
SDB3264583145	Sell	Upsize Trade	22 Jan 2025		WOR.AX	AUD	AUD		4.336746	AUD-OIS-RBA	14.191416	(10,019.14)	14.189997	1.00	1.000000
	Open	NEW	22 Dec 2034	(706)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	14.189997	(10,018.14)	(10,018.14)	(1.00)	0.00
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3264255569	Sell	Upsize Trade	23 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.560453	(45,233.00)	2.803730	2.00	1.000000
	Open	NEW	18 Dec 2034	(2,200)	CNE100003F35	CNY	7.327500	100.00	(1,967.0200)	ACT/360	2.803730	(6,168.21)	(6,168.21)	(1.23)	0.00
			20 Jan 2025											2.50	
SDB3264255569	Sell	Upsize Trade	23 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.483748	(16,387.00)	2.794204	2.00	1.000000
	Open	NEW	18 Dec 2034	(800)	CNE100003F35	CNY	7.327500	100.00	(1,967.0200)	ACT/360	2.794204	(2,235.36)	(2,235.36)	(0.45)	0.00
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.01	
SDB3265882608	Buy	New Trade	23 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	56.030002	5,603.00	7.648071	2.00	1.000000
	Open	NEW	25 Jan 2035	100	CNE1000031K4	CNY	7.327500	90.00	50.0000	ACT/360	7.648071	764.81	764.81	(0.15)	0.00
			20 Jan 2025											0.84	
SDB3265882608	Buy	Upsize Trade	23 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	55.958471	330,154.98	7.638945	2.00	1.000000
	Open	NEW	25 Jan 2035	5,900	CNE1000031K4	CNY	7.327500	90.00	7.638945	ACT/360	45,069.78	45,069.78	45,069.78	(9.01)	0.00
			20 Jan 2025											(2.50)	
SDB3265882608	Buy	Upsize Trade	23 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	55.809997	66,972.00	7.616132	2.00	1.000000
	Open	NEW	25 Jan 2035	1,200	CNE1000031K4	CNY	7.327500	90.00	50.0000	ACT/360	7.616132	9,139.36	9,139.36	(1.83)	0.00

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066831553 (Cont.)															
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3262322921	Buy	Partial Termination	23 Jan 2025		300450.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.793333	5,938.00	2.733964	2.00	1.000000
	Close	NEW	10 Nov 2034	300	CNE1000012F9	CNY	7.327500	100.00	(1,475.0000)	ACT/360	2.702007	810.60	820.19	(0.16)	0.00
			20 Jan 2025											(2.50)	
SDB3262322921	Buy	Partial Termination	23 Jan 2025		300450.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.535000	3,907.00	2.733964	2.00	1.000000
	Close	NEW	10 Nov 2034	200	CNE1000012F9	CNY	7.327500	100.00	(1,475.0000)	ACT/360	2.665851	533.17	546.79	(0.11)	0.00
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3262800262	Sell	Upsize Trade	23 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.028805	(163,939.04)	0.685754	2.00	1.000000
	Open	NEW	20 Nov 2034	(32,600)	CNE000000016	CNY	7.327500	100.00	(1,125.2741)	ACT/360	0.685754	(22,355.58)	(22,355.58)	(4.47)	0.00
			20 Jan 2025											2.50	
SDB3262800262	Sell	Upsize Trade	23 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.023936	(68,325.53)	0.685319	2.00	1.000000
	Open	NEW	20 Nov 2034	(13,600)	CNE000000016	CNY	7.327500	100.00	(1,125.2741)	ACT/360	0.685319	(9,320.34)	(9,320.34)	(1.86)	0.00
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
SDB3265406696	Buy	Partial Termination	23 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.825524	14,868.50	1.203031	2.00	1.000000
	Close	NEW	12 Jan 2035	1,900	CNE000000800	CNY	7.327500	100.00	(125.0000)	ACT/360	1.067913	2,029.03	2,285.76	(0.41)	0.00
			20 Jan 2025											0.84	
SDB3265406696	Buy	Full Termination	23 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.792275	34,286.01	1.203031	2.00	1.000000
	Close	NEW	12 Jan 2035	4,400	CNE000000800	CNY	7.327500	100.00	(125.0000)	ACT/360	1.063731	4,680.42	5,293.34	(0.94)	0.00
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260123375	Sell	Partial Termination	23 Jan 2025		603888.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.075092	(116,997.99)	3.050787	2.00	1.000000
	Close	NEW	25 Sep 2034	(5,300)	CNE100002G50	CNY	7.327500	90.00	50.0000	ACT/360	3.010274	(15,954.45)	(16,169.17)	(3.19)	0.00
			20 Jan 2025											2.50	
SDB3260123375	Sell	Partial Termination	23 Jan 2025		603888.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.021251	(35,234.00)	3.050787	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,600)	CNE100002G50	CNY	7.327500	90.00	50.0000	ACT/360	3.003936	(4,806.30)	(4,881.26)	(0.96)	0.00
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
SDB3264649848	Buy	Partial Termination	23 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.095099	188,491.53	0.419244	0.00	1.000000
	Close	NEW	02 Jan 2035	60,900	CNE000001C65	CNY	7.327500	100.00	(1,761.6930)	ACT/360	0.422395	25,723.86	25,531.96	0.00	0.00
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3262800230	Buy	Partial Termination	23 Jan 2025		000778.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.645875	75,105.02	0.524397	2.00	1.000000
	Close	NEW	20 Nov 2034	20,600	CNE000000QG9	CNY	7.327500	100.00	(1,825.0000)	ACT/360	0.497702	10,252.66	10,802.58	(2.05)	0.00
YANGMING MARINE TRANSPORT CORP CMN															
			20 Jan 2025											0.00	
SDB3264792329	Buy	Upsize Trade	22 Jan 2025		2609.TW	USD	USD		4.330000	USD-Federal Funds-H.15	67.749991	135,499.98	2.068008	2.75	1.000000
	Open	NEW	28 Dec 2034	2,000	TW0002609005	TWD	32.770000	90.00	30.0000	ACT/360	2.068008	4,136.02	4,136.02	(1.14)	0.00
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260427198	Sell	Upsize Trade	23 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.254613	(168,433.96)	1.262007	2.00	1.000000
	Open	NEW	10 Oct 2034	(18,200)	CNE100000C56	CNY	7.327500	100.00	(1,873.2356)	ACT/360	1.262007	(22,968.53)	(22,968.53)	(4.60)	0.00

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066831553 (Cont.)															
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											2.50	
SDB3260427198	Sell	Upside Trade	23 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.254261	(62,928.97)	1.262381	2.00	1.000000
	Open	NEW	10 Oct 2034	(6,800)	CNE100000C56	CNY	7.327500	100.00	(1,873.2356)	ACT/360	1.262381	(8,584.19)	(8,584.19)	(1.72)	0.00
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3262179000	Sell	Partial Termination	23 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.543748	(12,435.00)	2.045694	2.00	1.000000
	Close	NEW	09 Nov 2034	(800)	CNE1000031L2	CNY	7.327500	90.00	50.0000	ACT/360	2.119626	(1,695.70)	(1,636.56)	(0.34)	0.00
			20 Jan 2025											2.50	
SDB3262179000	Sell	Partial Termination	23 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.495418	(18,594.50)	2.045694	2.00	1.000000
	Close	NEW	09 Nov 2034	(1,200)	CNE1000031L2	CNY	7.327500	90.00	50.0000	ACT/360	2.113742	(2,536.49)	(2,454.83)	(0.51)	0.00
YASKAWA ELECTRIC CORPORATION CMN															
			20 Jan 2025											0.00	
SDB3264520310	Sell	Upside Trade	22 Jan 2025		6506.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4.412.354839	(13,678,300.00)	4.412.068036	0.65	1.000000
	Open	NEW	21 Dec 2034	(3,100)	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4.412.068036	(13,677,410.91)	(13,677,410.91)	(889.09)	0.00
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
SDB3260123341	Buy	Upside Trade	23 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.271667	9,763.00	2.220519	2.00	1.000000
	Open	NEW	25 Sep 2034	600	CNE0000012L4	CNY	7.327500	90.00	50.0000	ACT/360	2.220519	1,332.31	1,332.31	(0.27)	0.00
			20 Jan 2025											0.84	
SDB3260123341	Buy	Upside Trade	23 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.244761	34,114.00	2.217588	2.00	1.000000
	Open	NEW	25 Sep 2034	2,100	CNE0000012L4	CNY	7.327500	90.00	50.0000	ACT/360	2.217588	4,656.93	4,656.93	(0.93)	0.00
YUE YUEN INDUSTRIAL HLDG CMN															
			20 Jan 2025											10.85	
SDB3264120667	Sell	Partial Termination	22 Jan 2025		0551.HK	HKD	HKD		3.569650	HKD-HONIX	16.220000	(32,440.00)	17.400000	1.20	1.000000
	Close	NEW	13 Dec 2034	(2,000)	BMG9880031446	HKD	1.000000	100.00	30.0000	ACT/365	16.200455	(32,400.91)	(34,800.00)	(3.89)	0.00
			20 Jan 2025											0.00	
SDB3264120667	Sell	Partial Termination	22 Jan 2025		0551.HK	HKD	HKD		3.569650	HKD-HONIX	16.530000	(16,530.00)	17.400000	1.20	1.000000
	Close	NEW	13 Dec 2034	(1,000)	BMG9880031446	HKD	1.000000	100.00	30.0000	ACT/365	16.528016	(16,528.02)	(17,400.00)	(1.98)	0.00
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260123527	Sell	Partial Termination	23 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.560617	(49,144.01)	1.026944	2.00	1.000000
	Close	NEW	25 Sep 2034	(6,500)	CNE100000015	CNY	7.327500	90.00	50.0000	ACT/360	1.031005	(6,701.53)	(6,675.14)	(1.34)	0.00
			20 Jan 2025											2.50	
SDB3260123527	Sell	Partial Termination	23 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.560905	(71,072.51)	1.026944	2.00	1.000000
	Close	NEW	25 Sep 2034	(9,400)	CNE100000015	CNY	7.327500	90.00	50.0000	ACT/360	1.031389	(9,695.06)	(9,653.27)	(1.94)	0.00
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
SDB3260427096	Buy	Upside Trade	23 Jan 2025		600497.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.636412	21,982.01	0.769432	2.00	1.000000
	Open	NEW	10 Oct 2034	3,900	CNE000001HC5	CNY	7.327500	90.00	50.0000	ACT/360	0.769432	3,000.78	3,000.78	(0.60)	0.00
			20 Jan 2025											(2.50)	
SDB3260427096	Buy	Upside Trade	23 Jan 2025		600497.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.636251	4,509.00	0.769153	2.00	1.000000
	Open	NEW	10 Oct 2034	800	CNE000001HC5	CNY	7.327500	90.00	50.0000	ACT/360	0.769153	615.32	615.32	(0.12)	0.00

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066831553 (Cont.)															
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3260188344	Sell	Upside Trade	23 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.211998	(7,818.00)	0.710735	2.00	1.000000
	Open	NEW	10 Oct 2034	(1,500)	CNE000001NB5	CNY	7.327500	100.00	(1,831.9427)	ACT/360	0.710735	(1,066.10)	(1,066.10)	(0.21)	0.00
ZENKOKU HOSHO CO LTD CMN															
			20 Jan 2025											0.00	
SDB3265272416	Buy	Upside Trade	22 Jan 2025		7164.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	5,362.000000	2,144,800.00	5,362.348530	0.65	1.000000
	Open	NEW	11 Jan 2035	400	JP3429250008	JPY	1.000000	90.00	25.0000	ACT/365	5,362.348530	2,144,939.41	2,144,939.41	(139.41)	0.00
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
SDB3262800204	Buy	Partial Termination	23 Jan 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.766665	3,230.00	1.468038	2.00	1.000000
	Close	NEW	20 Nov 2034	300	CNE1000008X5	CNY	7.327500	100.00	(1,100.0000)	ACT/360	1.469277	440.78	440.41	(0.09)	0.00
			20 Jan 2025											0.84	
SDB3262800204	Buy	Partial Termination	23 Jan 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.720003	9,648.00	1.468038	2.00	1.000000
	Close	NEW	20 Nov 2034	900	CNE1000008X5	CNY	7.327500	100.00	(1,100.0000)	ACT/360	1.463398	1,317.06	1,321.23	(0.26)	0.00
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											5.84	
SDB3263868380	Sell	Upside Trade	23 Jan 2025		600477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.478668	(3,718.00)	0.338004	2.00	1.000000
	Open	NEW	11 Dec 2034	(1,500)	CNE000001G79	CNY	7.327500	100.00	(1,903.6508)	ACT/360	0.338004	(507.01)	(507.01)	(0.10)	0.00
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.01	
SDB3260864119	Buy	Partial Termination	23 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.749999	2,975.00	3.995794	2.00	1.000000
	Close	NEW	12 Oct 2034	100	CNE100001VW3	CNY	7.327500	100.00	(1,502.2525)	ACT/360	4.060862	406.09	399.58	(0.08)	0.00
			20 Jan 2025											0.84	
SDB3260864119	Buy	Partial Termination	23 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.812176	68,568.00	3.995794	2.00	1.000000
	Close	NEW	12 Oct 2034	2,300	CNE100001VW3	CNY	7.327500	100.00	(1,502.2525)	ACT/360	4.069689	9,360.28	9,190.33	(1.87)	0.00
			20 Jan 2025											(2.50)	
SDB3260864119	Buy	Partial Termination	23 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.867496	23,894.00	3.995794	2.00	1.000000
	Close	NEW	12 Oct 2034	800	CNE100001VW3	CNY	7.327500	100.00	(1,502.2525)	ACT/360	4.075879	3,260.70	3,196.64	(0.65)	0.00
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.00	
SDB3260427095	Buy	Partial Termination	23 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.347700	91,887.65	4.005353	0.00	1.000000
	Close	NEW	10 Oct 2034	3,131	CNE100003RM8	CNY	7.327500	100.00	(1,015.4364)	ACT/360	4.005145	12,540.11	12,540.76	0.00	0.00
			20 Jan 2025											5.84	
SDB3260427095	Sell	Upside Trade	23 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.141309	(15,590.60)	3.973860	2.00	1.000000
	Open	NEW	10 Oct 2034	(535)	CNE100003RM8	CNY	7.327500	100.00	(1,015.4364)	ACT/360	3.973860	(2,126.02)	(2,126.02)	(0.43)	0.00
			20 Jan 2025											2.50	
SDB3260427095	Sell	Upside Trade	23 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.067504	(43,339.65)	3.965121	2.00	1.000000
	Open	NEW	10 Oct 2034	(1,491)	CNE100003RM8	CNY	7.327500	100.00	(1,015.4364)	ACT/360	3.965121	(5,912.00)	(5,912.00)	(1.18)	0.00
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
SDB3265465962	Buy	Partial Termination	23 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.709671	789,515.95	3.627936	2.00	1.000000
	Close	NEW	16 Jan 2035	27,500	CNE000001M22	CNY	7.327500	100.00	(875.0000)	ACT/360	3.917876	107,741.59	99,768.25	(21.55)	0.00

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066831553 (Cont.)															
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			20 Jan 2025											0.84	
	Buy	Partial Termination	23 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.575697	511,504.98	3.620713	2.00	1.000000
SDB3265465962	Close	NEW	16 Jan 2035	17,900	CNE000001M22	CNY	7.327500	100.00	(875.0000)	ACT/360	3.900896	69,826.04	64,810.76	(13.96)	0.00
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.345001	2,469.00	1.685228	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	200	CNE100000MK9	CNY	7.327500	90.00	50.0000	ACT/360	1.685228	337.05	337.05	(0.07)	0.00
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.550909	21,506.00	2.668022	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	1,100	CNE100001R58	CNY	7.327500	90.00	50.0000	ACT/360	2.668022	2,934.82	2,934.82	(0.59)	0.00
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.405716	40,752.00	2.649093	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	2,100	CNE100001R58	CNY	7.327500	90.00	50.0000	ACT/360	2.649093	5,563.10	5,563.10	(1.11)	0.00
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											2.50	
	Sell	Upsize Trade	23 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.876460	(18,607.01)	0.528791	2.00	1.000000
SDB3265670284	Open	NEW	18 Jan 2035	(4,800)	CNE000000TS8	CNY	7.327500	100.00	(2,250.0000)	ACT/360	0.528791	(2,538.20)	(2,538.20)	(0.51)	0.00
			20 Jan 2025											5.84	
	Sell	Upsize Trade	23 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.883477	(80,387.97)	0.529571	2.00	1.000000
SDB3265670284	Open	NEW	18 Jan 2035	(20,700)	CNE000000TS8	CNY	7.327500	100.00	(2,250.0000)	ACT/360	0.529571	(10,962.12)	(10,962.12)	(2.19)	0.00
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			20 Jan 2025											0.84	
	Buy	Upsize Trade	23 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.415909	11,915.00	0.739331	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	2,200	CNE000000W62	CNY	7.327500	90.00	50.0000	ACT/360	0.739331	1,626.53	1,626.53	(0.33)	0.00
			20 Jan 2025											(2.50)	
	Buy	Upsize Trade	23 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.401575	10,262.99	0.737128	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	1,900	CNE000000W62	CNY	7.327500	90.00	50.0000	ACT/360	0.737128	1,400.54	1,400.54	(0.28)	0.00
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
			20 Jan 2025											0.00	
	Sell	Upsize Trade	22 Jan 2025		ZIPAX	AUD	AUD		4.336746	AUD-OIS-RBA	3.066782	(2,349.16)	3.066475	1.00	1.000000
SDB3260121497	Open	NEW	22 Sep 2034	(766)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	3.066475	(2,348.92)	(2,348.92)	(0.23)	0.00
ZOZO CMN															
			20 Jan 2025											0.00	
	Buy	Upsize Trade	22 Jan 2025		3092.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,827.750000	3,862,200.00	4,828.063804	0.65	1.000000
SDB3260121495	Open	NEW	22 Sep 2034	800	JP3399310006	JPY	1.000000	90.00	25.0000	ACT/365	4,828.063804	3,862,451.04	3,862,451.04	(251.04)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.