

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 21, 2025
Run Date: Jan 22, 2025 01:46 AM EST

Equity Synthetic Daily Activity AR=302304.7

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CFD Daily Activity NEW

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3265127416	Sell	Partial Termination	24 Jan 2025		002555.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.855069	(105,470.99)	2.026628	2.00	1.000000
	Close	NEW	08 Jan 2035	(7,100)	CNE1000010N2	CNY	7.283300	90.00	50.0000	ACT/360	2.038689	(14,474.69)	(14,389.06)	(2.90)	0.00
			21 Jan 2025											5.84	
SDB3265127416	Sell	Full Termination	24 Jan 2025		002555.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.921365	(32,827.00)	2.024643	2.00	1.000000
	Close	NEW	08 Jan 2035	(2,200)	CNE1000010N2	CNY	7.283300	90.00	50.0000	ACT/360	2.047103	(4,503.63)	(4,454.21)	(0.90)	0.00
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3260962153	Sell	Upsize Trade	24 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.884998	(17,777.00)	12.198454	2.00	1.000000
	Open	NEW	13 Oct 2034	(200)	CNE1000042T2	CNY	7.283300	100.00	(1,823.8303)	ACT/360	12.198454	(2,439.69)	(2,439.69)	(0.49)	0.00
			21 Jan 2025											5.84	
SDB3260962153	Sell	Upsize Trade	24 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.269523	(44,134.76)	12.109938	2.00	1.000000
	Open	NEW	13 Oct 2034	(500)	CNE1000042T2	CNY	7.283300	100.00	(1,823.8303)	ACT/360	12.109938	(6,054.97)	(6,054.97)	(1.21)	0.00
			21 Jan 2025											0.00	
SDB3260962153		Spread Change	21 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	13 Oct 2034	0	CNE1000042T2	CNY		100.00	(1,810.6022)	ACT/360	0.000000	0.00	0.00	0.00	0.00
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3260123451	Buy	Upsize Trade	24 Jan 2025		000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.989878	159,919.02	2.745398	2.00	1.000000
	Open	NEW	25 Sep 2034	8,000	CNE000000RM5	CNY	7.283300	90.00	50.0000	ACT/360	2.745398	21,963.18	21,963.18	(4.39)	0.00
			21 Jan 2025											(2.50)	
SDB3260123451	Buy	Upsize Trade	24 Jan 2025		000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.002231	94,010.49	2.746177	2.00	1.000000
	Open	NEW	25 Sep 2034	4,700	CNE000000RM5	CNY	7.283300	90.00	50.0000	ACT/360	2.746177	12,907.03	12,907.03	(2.58)	0.00
AEON CMN															
			21 Jan 2025											0.00	
SDB3265670263	Sell	Upsize Trade	23 Jan 2025		8267.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,615.086957	(8,314,700.00)	3,614.851976	0.65	1.000000
	Open	NEW	17 Jan 2035	(2,300)	JP3388200002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,614.851976	(8,314,159.54)	(8,314,159.54)	(540.46)	0.00
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
SDB3260962041	Buy	Partial Termination	23 Jan 2025		AGLAX	AUD	AUD		4.334785	AUD-OIS-RBA	11.689992	6,908.79	11.290000	1.00	1.000000
	Close	NEW	12 Oct 2034	591	AU000000AGL7	AUD	1.000000	100.00	(25.0000)	ACT/365	11.691161	6,909.48	6,672.39	(0.69)	0.00
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3262800220		Spread Change	21 Jan 2025		603529.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE1000051B1	CNY		100.00	(1,440.0694)	ACT/360	0.000000	0.00	0.00	0.00	0.00
AIR WATER CMN															
			21 Jan 2025											0.00	
SDB3260760796	Buy	Upsize Trade	23 Jan 2025		4088.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,903.000000	190,300.00	1,903.123695	0.65	1.000000
	Open	NEW	12 Oct 2034	100	JP3160670000	JPY	1.000000	90.00	25.0000	ACT/365	1,903.123695	190,312.37	190,312.37	(12.37)	0.00

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066831553 (Cont.)															
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		AOT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121431		NEW	22 Sep 2034	0	TH0765010R16	THB		100.00	(66.3852)	ACT/360	0.000000	0.00	0.00	0.00	0.00
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.424706	(14,322.00)	1.244077	2.00	1.000000
SDB3264921652	Close	NEW	05 Jan 2035	(1,700)	CNE000001FB1	CNY		7.283300	50.0000	ACT/360	1.156195	(1,965.53)	(2,114.93)	(0.39)	0.00
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.427501	(13,484.00)	1.224971	2.00	1.000000
SDB3264921652	Close	NEW	05 Jan 2035	(1,600)	CNE000001FB1	CNY		7.283300	50.0000	ACT/360	1.156192	(1,849.91)	(1,959.95)	(0.37)	0.00
AJINOMOTO CO., INC. CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		2802.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	6.210.307692	8,073,400.00	6,210.711362	0.65	1.000000
SDB3265882582	Open	NEW	24 Jan 2035	1,300	JP3119600009	JPY		1.000000	90.00		6,210.711362	8,073,924.77	8,073,924.77	(524.77)	0.00
ALIBABA GROUP HOLDING LIMITED CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		9988.HK	HKD	HKD		2.925610	HKD-HONIX	84.928723	(399,165.00)	84.918532	1.20	1.000000
SDB3265127502	Open	NEW	05 Jan 2035	(4,700)	KYG017191142	HKD		1.000000	100.00	(30.0000)	84.918532	(399,117.10)	(399,117.10)	(47.90)	0.00
			21 Jan 2025											10.85	
	Sell	Upsize Trade	23 Jan 2025		9988.HK	HKD	HKD		2.925610	HKD-HONIX	84.869178	(619,545.00)	84.766911	1.20	1.000000
SDB3265127502	Open	NEW	05 Jan 2035	(7,300)	KYG017191142	HKD		1.000000	100.00	(30.0000)	84.766911	(618,798.45)	(618,798.45)	(74.35)	0.00
ALIBABA PICTURES GROUP LIMITED CMN															
			21 Jan 2025											10.85	
	Buy	Partial Termination	23 Jan 2025		1060.HK	HKD	HKD		2.925610	HKD-HONIX	0.520000	5,200.00	0.475000	1.20	1.000000
SDB3264716710	Close	NEW	29 Dec 2034	10,000	BMG0171W1055	HKD		1.000000	100.00	(30.0000)	0.520627	5,206.27	4,750.00	(0.62)	0.00
AMPOL LTD CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		ALD.AX	AUD	AUD		4.334785	AUD-OIS-RBA	29.751539	1,547.08	28.190000	1.00	1.000000
SDB3260458813	Close	NEW	29 Sep 2034	52	AU0000088338	AUD		1.000000	100.00	(25.0000)	29.754514	1,547.23	1,465.88	(0.15)	0.00
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		000898.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.283487	12,102.48	0.327748	2.00	1.000000
SDB3262800206	Close	NEW	20 Nov 2034	5,300	CNE000000SQ4	CNY		7.283300	100.00	(1,217.1592)	0.313508	1,661.59	1,737.06	(0.33)	0.00
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.090624	(41,745.00)	3.580641	2.00	1.000000
SDB3263426667	Open	NEW	04 Dec 2034	(1,600)	CNE1000030R1	CNY		7.283300	100.00	(1,556.3265)	3.580641	(5,729.03)	(5,729.03)	(1.15)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.171996	(26,172.00)	3.590608	2.00	1.000000
SDB3263426667	Open	NEW	04 Dec 2034	(1,000)	CNE1000030R1	CNY		7.283300	100.00	(1,556.3265)	3.590608	(3,590.61)	(3,590.61)	(0.72)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263426667		NEW	04 Dec 2034	0	CNE1000030R1	CNY		100.00	(1,551.8394)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	New Trade	24 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.670483	222,906.23	1.602362	0.00	1.000000
SDB3265959646	Open	NEW	25 Jan 2025	19,100	CNE000000X61	CNY	7.283300	90.00	50.0000	ACT/360	1.602362	30,605.11	30,605.11	0.00	0.00
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.692703	(160,190.03)	1.602362	2.00	1.000000
SDB3265959646	Close	NEW	25 Jan 2025	(13,700)	CNE000000X61	CNY	7.283300	90.00	50.0000	ACT/360	1.604154	(21,976.91)	(21,952.36)	(4.40)	0.00
			21 Jan 2025											2.50	
	Sell	Full Termination	24 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.687950	(63,114.93)	1.602362	2.00	1.000000
SDB3265959646	Close	NEW	25 Jan 2025	(5,400)	CNE000000X61	CNY	7.283300	90.00	50.0000	ACT/360	1.604038	(8,661.81)	(8,652.75)	(1.73)	0.00
			21 Jan 2025											2.50	
	Sell	New Trade	24 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.687950	(53,764.57)	1.604038	2.00	1.000000
SDB3265959725	Open	NEW	25 Jan 2025	(4,600)	CNE000000X61	CNY	7.283300	100.00	(2,115.0000)	ACT/360	1.604038	(7,378.57)	(7,378.57)	(1.48)	0.00
			21 Jan 2025											2.50	
	Sell	New Trade	24 Jan 2025		600418.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.836845	(75,690.01)	5.465326	2.00	1.000000
SDB3265959649	Open	NEW	25 Jan 2025	(1,900)	CNE0000018M9	CNY	7.283300	100.00	(1,350.0000)	ACT/360	5.465326	(10,384.12)	(10,384.12)	(2.08)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		600418.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.719120	(67,522.50)	5.450997	2.00	1.000000
SDB3265959649	Open	NEW	25 Jan 2025	(1,700)	CNE0000018M9	CNY	7.283300	100.00	(1,350.0000)	ACT/360	5.450997	(9,266.69)	(9,266.69)	(1.85)	0.00
			21 Jan 2025											5.84	
	Sell	New Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.17)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.17)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.17)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.17)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.17)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.17)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.17)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.17)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.429999	31,929.00	14.617033	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.617033	4,385.11	4,385.11	(0.88)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.689998	42,676.00	14.647847	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	400	CNE1000047B9	CNY	7.283300	90.00	50.0000	ACT/360	14.647847	5,859.14	5,859.14	(1.1	

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066831553 (Cont.)															
ASAHI GROUP HOLDINGS LTD CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		2502.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,603.331775	17,155,649.99	1,588.299980	0.65	1.000000
SDB3265670265	Close	NEW	17 Jan 2035	10,700	JP3116000005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,603.435992	17,156,765.11	16,994,809.79	(1,115.12)	0.00
ASAHI KASEI CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		3407.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,036.996124	13,377,250.00	1,037.063529	0.65	1.000000
SDB3262867376	Open	NEW	22 Nov 2034	12,900	JP3111200006	JPY	1.000000	90.00	25.0000	ACT/365	1,037.063529	13,378,119.52	13,378,119.52	(869.52)	0.00
ASE TECHNOLOGY HOLDING CO LTD CMN															
			21 Jan 2025											30.00	
	Sell	New Trade	23 Jan 2025		3711.TW	USD	USD		4.330000	USD-Federal Funds-H.15	171.000009	(171,000.01)	5.205069	2.75	1.000000
SDB3265959622	Open	AMEND	24 Jan 2035	(1,000)	TW0003711008	USD	TWD	100.00	32.745000		5.205069	(5,205.07)	(5,205.07)	(1.44)	0.00
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.01	
	Sell	Partial Termination	24 Jan 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.999997	(4,000.00)	4.981769	2.00	1.000000
SDB3260123452	Close	NEW	25 Sep 2034	(100)	CNE100003GF5	CNY	7.283300	90.00	50.0000	ACT/360	5.488168	(548.82)	(498.18)	(0.11)	0.00
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.659998	(23,796.00)	4.981769	2.00	1.000000
SDB3260123452	Close	NEW	25 Sep 2034	(600)	CNE100003GF5	CNY	7.283300	90.00	50.0000	ACT/360	5.441064	(3,264.64)	(2,989.06)	(0.65)	0.00
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.990004	(3,899.00)	4.981769	2.00	1.000000
SDB3260123452	Close	NEW	25 Sep 2034	(100)	CNE100003GF5	CNY	7.283300	90.00	50.0000	ACT/360	5.350934	(535.09)	(498.18)	(0.11)	0.00
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261588073		NEW	26 Oct 2034	0	CNE000000LP1	CNY		100.00	(1,917.6470)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
			21 Jan 2025											0.21	
	Buy	Partial Termination	23 Jan 2025		BDMS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.649987	4,730.00	0.721968	4.00	1.000000
SDB3264650037	Close	NEW	27 Dec 2034	200	TH0264010R10	THB	34.100000	100.00	(50.0000)	ACT/360	0.693840	138.77	144.39	(0.06)	0.00
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263247203		NEW	29 Nov 2034	0	TH0148010R15	THB		100.00	(1,111.0141)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.053790	(17,555.99)	0.830536	2.00	1.000000
SDB3265406646	Open	NEW	12 Jan 2035	(2,900)	CNE000000K09	CNY	7.283300	100.00	(750.0000)	ACT/360	0.830536	(2,408.55)	(2,408.55)	(0.48)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406646		NEW	12 Jan 2035	0	CNE000000K09	CNY		100.00	(785.5620)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
BAYCURRENT CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		6532.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	5,687.000000	(568,700.00)	5,320.000000	0.65	1.000000
SDB3260427170	Close	NEW	28 Sep 2034	(100)	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,686.630345	(568,663.03)	(532,000.00)	(36.97)	0.00
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427162		NEW	10 Oct 2034	0	CNE100003SS3	CNY		100.00	(1,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263372435		NEW	01 Dec 2034	0	CNE1000012M0	CNY		100.00	(1,734.7478)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		300073.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.979997	(11,394.00)	5.210580	2.00	1.000000
SDB3260123656	Open	NEW	25 Sep 2034	(300)	CNE10000NN1	CNY	7.283300	100.00	(1,821.8586)	ACT/360	5.210580	(1,563.17)	(1,563.17)	(0.31)	0.00
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.312056	15,830.50	1.289142	2.00	1.000000
SDB3264921700	Close	NEW	05 Jan 2035	1,700	CNE100001617	CNY	7.283300	100.00	(1,724.0060)	ACT/360	1.278485	2,173.42	2,191.54	(0.43)	0.00
			21 Jan 2025											0.84	
	Buy	Partial Termination	24 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.271155	48,210.01	1.289142	2.00	1.000000
SDB3264921700	Close	NEW	05 Jan 2035	5,200	CNE100001617	CNY	7.283300	100.00	(1,724.0060)	ACT/360	1.273295	6,621.13	6,703.54	(1.32)	0.00
			21 Jan 2025											0.00	
	Buy	Full Termination	24 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.371699	1,118,980.86	1.241616	0.00	1.000000
SDB3264921700	Close	NEW	05 Jan 2035	119,400	CNE100001617	CNY	7.283300	100.00	(1,724.0060)	ACT/360	1.286738	153,636.52	148,249.00	0.00	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264921700		NEW	05 Jan 2035	0	CNE100001617	CNY		100.00	(1,721.3509)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.076318	(28,935.01)	0.696434	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(5,700)	CNE100001V11	CNY	7.283300	100.00	(1,302.0598)	ACT/360	0.696434	(3,969.67)	(3,969.67)	(0.79)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.044091	(5,548.50)	0.692244	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(1,100)	CNE100001V11	CNY	7.283300	100.00	(1,302.0598)	ACT/360	0.692244	(761.47)	(761.47)	(0.15)	0.00
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.719998	(1,772.00)	2.431868	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(100)	CNE100002813	CNY	7.283300	100.00	(1,158.5162)	ACT/360	2.431868	(243.19)	(243.19)	(0.05)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530575		NEW	07 Dec 2034	0	CNE100002813	CNY		100.00	(1,187.4139)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3260427160	Sell	Partial Termination	24 Jan 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	278.858024	(864,459.87)	37.168852	2.00	1.000000
	Close	NEW	10 Oct 2034	(3,100)	CNE100003PM2	CNY	7.283300	90.00	50.0000	ACT/360	38.257297	(118,597.62)	(115,223.44)	(23.74)	0.00
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3265743552		Spread Change	21 Jan 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Jan 2035	0	CNE100000GX4	CNY		100.00	(1,900.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.01	
SDB3265959623	Buy	New Trade	24 Jan 2025		002271.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.319999	1,232.00	1.691880	2.00	1.000000
	Open	NEW	25 Jan 2035	100	CNE100000CS3	CNY	7.283300	90.00	50.0000	ACT/360	1.691880	169.19	169.19	(0.03)	0.00
			21 Jan 2025											0.84	
SDB3265959623	Buy	Upsize Trade	24 Jan 2025		002271.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.313640	257,355.08	1.691148	2.00	1.000000
	Open	NEW	25 Jan 2035	20,900	CNE100000CS3	CNY	7.283300	90.00	50.0000	ACT/360	1.691148	35,344.99	35,344.99	(7.07)	0.00
			21 Jan 2025											(2.50)	
SDB3265959623	Buy	Upsize Trade	24 Jan 2025		002271.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.315933	105,917.02	1.690898	2.00	1.000000
	Open	NEW	25 Jan 2035	8,600	CNE100000CS3	CNY	7.283300	90.00	50.0000	ACT/360	1.690898	14,541.72	14,541.72	(2.91)	0.00
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3260760892		Spread Change	21 Jan 2025		688169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	CNE100003R80	CNY		100.00	(1,391.6742)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3264054753	Sell	Upsize Trade	24 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.209748	(34,419.50)	2.361842	2.00	1.000000
	Open	NEW	14 Dec 2034	(2,000)	CNE000000XH3	CNY	7.283300	100.00	(1,872.3526)	ACT/360	2.361842	(4,723.68)	(4,723.68)	(0.95)	0.00
			21 Jan 2025											5.84	
SDB3264054753	Sell	Upsize Trade	24 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.271665	(10,363.00)	2.369547	2.00	1.000000
	Open	NEW	14 Dec 2034	(600)	CNE000000XH3	CNY	7.283300	100.00	(1,872.3526)	ACT/360	2.369547	(1,421.73)	(1,421.73)	(0.28)	0.00
			21 Jan 2025											0.00	
SDB3264054753		Spread Change	21 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE000000XH3	CNY		100.00	(1,881.6593)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3260123353	Sell	Partial Termination	24 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.523509	(140,878.04)	1.992434	2.00	1.000000
	Close	NEW	25 Sep 2034	(9,700)	CNE100001S16	CNY	7.283300	90.00	50.0000	ACT/360	1.992520	(19,327.44)	(19,326.61)	(3.87)	0.00
			21 Jan 2025											2.50	
SDB3260123353	Sell	Partial Termination	24 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.314163	(25,765.49)	1.992434	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,800)	CNE100001S16	CNY	7.283300	90.00	50.0000	ACT/360	1.964456	(3,536.02)	(3,586.38)	(0.71)	0.00
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3262540455		Spread Change	21 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE100001RL4	CNY		100.00	(1,689.2147)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263707306		NEW	08 Dec 2034	0	CNE100001401	CNY		100.00	(1,824.5341)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.091999	(10,184.00)	0.698819	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(2,000)	CNE100001P43	CNY	7.283300	100.00	(1,592.5412)	ACT/360	0.698819	(1,397.64)	(1,397.64)	(0.28)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.105001	(11,231.00)	0.700369	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(2,200)	CNE100001P43	CNY	7.283300	100.00	(1,592.5412)	ACT/360	0.700369	(1,540.81)	(1,540.81)	(0.31)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406645		NEW	12 Jan 2035	0	CNE100001P43	CNY		100.00	(1,571.3265)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.571664	38,057.99	1.451906	2.00	1.000000
SDB3262867391	Open	NEW	24 Nov 2034	3,600	CNE000001261	CNY	7.283300	90.00	50.0000	ACT/360	1.451906	5,226.86	5,226.86	(1.05)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.545434	72,763.49	1.447820	2.00	1.000000
SDB3262867391	Open	NEW	24 Nov 2034	6,900	CNE000001261	CNY	7.283300	90.00	50.0000	ACT/360	1.447820	9,989.96	9,989.96	(2.00)	0.00
BHARAT PETROLEUM CORP LTD CMN															
			21 Jan 2025											11.00	
	Sell	Full Termination	22 Jan 2025		BPCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	282.663204	(5,520,412.37)	3.114635	4.00	1.000000
SDB3265346296	Close	NEW	09 Jan 2035	(19,530)	INE029A01011	INR	86.582500	78.16	75.0000	ACT/360	3.259772	(63,663.35)	(60,828.83)	(25.50)	0.00
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		BHPAX	AUD	AUD		4.334785	AUD-OIS-RBA	40.598852	(221,385.54)	38.827806	1.00	1.000000
SDB3265201687	Close	NEW	10 Jan 2035	(5,453)	AU000000BHP4	AUD	1.000000	100.00	25.0000	ACT/365	40.594792	(221,363.40)	(211,728.02)	(22.14)	0.00
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123369		NEW	25 Sep 2034	0	CNE100003R98	CNY		100.00	(1,206.8522)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BOC HONG KONG (HOLDINGS) LTD CMN															
			21 Jan 2025											10.85	
	Buy	Upsize Trade	23 Jan 2025		2388.HK	HKD	HKD		2.925610	HKD-HONIX	24.700661	2,803,525.02	24,730425	1.20	1.000000
SDB3263242791	Open	NEW	29 Nov 2034	113,500	HK2388011192	HKD	1.000000	100.00	30.0000	ACT/365	24.730425	2,806,903.24	2,806,903.24	(336.42)	0.00
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		2388.HK	HKD	HKD		2.925610	HKD-HONIX	24.850000	472,150.00	24,852982	1.20	1.000000
SDB3263242791	Open	NEW	29 Nov 2034	19,000	HK2388011192	HKD	1.000000	100.00	30.0000	ACT/365	24.852982	472,206.66	472,206.66	(56.66)	0.00
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		3998.HK	HKD	HKD		2.925610	HKD-HONIX	3.695000	(236,480.00)	3.880000	1.20	1.000000
SDB3263644993	Close	NEW	06 Dec 2034	(64,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.694557	(236,451.65)	(248,320.00)	(28.38)	0.00

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066831553 (Cont.)															
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A (Cont.)															
			21 Jan 2025											10.85	
SDB3263644993	Sell	Partial Termination	23 Jan 2025		3998.HK	HKD	HKD		2.925610	HKD-HONIX	3.695000	(14,780.00)	3.880000	1.20	1.000000
	Close	NEW	06 Dec 2034	(4,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.690548	(14,762.19)	(15,520.00)	(1.77)	0.00
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			21 Jan 2025											0.21	
SDB3264390770	Buy	Partial Termination	23 Jan 2025		BTS_nBK	USD	USD		4.330000	USD-Federal Funds-H.15	5.670421	867,007.37	0.179755	4.00	1.000000
	Close	NEW	20 Dec 2034	152,900	TH0221010R10	THB	34.100000	100.00	(1,225.8480)	ACT/360	0.166358	25,436.14	27,484.54	(10.17)	0.00
			21 Jan 2025											0.00	
SDB3264390770		Spread Change	21 Jan 2025		BTS_nBK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Dec 2034	0	TH0221010R10	THB		100.00	(1,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3265959615	Sell	New Trade	24 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	285.139501	(285,139.50)	39.132150	2.00	1.000000
	Open	NEW	25 Jan 2035	(1,000)	CNE100001526	CNY	7.283300	100.00	(275.0000)	ACT/360	39.132150	(39,132.15)	(39,132.15)	(7.83)	0.00
			21 Jan 2025											5.84	
SDB3265959615	Sell	Upsize Trade	24 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	285.895291	(486,021.99)	39.222759	2.00	1.000000
	Open	NEW	25 Jan 2035	(1,700)	CNE100001526	CNY	7.283300	100.00	(275.0000)	ACT/360	39.222759	(66,678.69)	(66,678.69)	(13.35)	0.00
			21 Jan 2025											5.01	
SDB3265959615	Sell	Upsize Trade	24 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	286.100004	(28,610.00)	39.254125	2.00	1.000000
	Open	NEW	25 Jan 2035	(100)	CNE100001526	CNY	7.283300	100.00	(275.0000)	ACT/360	39.254125	(3,925.41)	(3,925.41)	(0.79)	0.00
C'CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3262867370		Spread Change	21 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE1000055F3	CNY		100.00	(1,845.6473)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
			21 Jan 2025											0.21	
SDB3264922958	Buy	Full Termination	23 Jan 2025		CCET_nBK	USD	USD		4.330000	USD-Federal Funds-H.15	8.685364	249,269.95	0.289585	4.00	1.000000
	Close	NEW	05 Jan 2035	28,700	TH0639010R13	THB	34.100000	100.00	(2,283.3836)	ACT/360	0.254810	7,313.05	8,311.10	(2.92)	0.00
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3260497774		Spread Change	21 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Oct 2034	0	CNE1000041R8	CNY		100.00	(1,283.1638)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3262322896	Buy	Upsize Trade	24 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.742755	78,215.96	0.926046	2.00	1.000000
	Open	NEW	10 Nov 2034	11,600	CNE100000M39	CNY	7.283300	90.00	50.0000	ACT/360	0.926046	10,742.13	10,742.13	(2.15)	0.00
			21 Jan 2025											(2.50)	
SDB3262322896	Buy	Upsize Trade	24 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.752940	45,919.99	0.927135	2.00	1.000000
	Open	NEW	10 Nov 2034	6,800	CNE100000M39	CNY	7.283300	90.00	50.0000	ACT/360	0.927135	6,304.52	6,304.52	(1.26)	0.00
CANON INC. CMN															
			21 Jan 2025											0.00	
SDB3265743512	Buy	Upsize Trade	23 Jan 2025		7751.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,913.923077	19,164,300.00	4,914.242482	0.65	1.000000
	Open	NEW	18 Jan 2035	3,900	JP3242800005	JPY	1.000000	90.00	25.0000	ACT/365	4,914.242482	19,165,545.68	19,165,545.68	(1,245.68)	0.00

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066831553 (Cont.)															
CAPCOM CO., LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		9697.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,301.108696	15,185,100.00	3,474.000000	0.65	1.000000
SDB3261285267	Close	NEW	19 Oct 2034	4,600	JP3218900003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,301.323268	15,186,087.03	15,980,400.00	(987.03)	0.00
CENTRAL JAPAN RAILWAY COMPANY CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		9022.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,796.000000	1,957,200.00	2,796.181740	0.65	1.000000
SDB3263116848	Open	NEW	27 Nov 2034	700	JP3566800003	JPY	1.000000	90.00	25.0000	ACT/365	2,796.181740	1,957,327.22	1,957,327.22	(127.22)	0.00
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
			21 Jan 2025											15.00	
	Sell	Upsize Trade	23 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	155.249992	(310,499.98)	4.732766	2.75	1.000000
SDB3260121551	Open	AMEND	22 Sep 2034	(2,000)	TW0009958009	TWD	32.745000	100.00	(600.3676)	ACT/360	4.732766	(9,465.53)	(9,465.53)	(2.61)	0.00
			21 Jan 2025											30.00	
	Sell	Upsize Trade	23 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	155.125012	(620,500.05)	4.721850	2.75	1.000000
SDB3260121551	Open	AMEND	22 Sep 2034	(4,000)	TW0009958009	TWD	32.745000	100.00	(600.3676)	ACT/360	4.721850	(18,887.40)	(18,887.40)	(5.21)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121551		NEW	22 Sep 2034	0	TW0009958009	TWD		100.00	(603.7671)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHAILEASE HOLDING CO LTD CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		5871.TW	USD	USD		4.330000	USD-Federal Funds-H.15	114.166661	342,499.98	3.540969	2.75	1.000000
SDB3265127426	Close	AMEND	05 Jan 2035	3,000	KYG202881093	TWD	32.745000	100.00	(40.0000)	ACT/360	3.487496	10,462.49	10,622.91	(2.88)	0.00
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265531276		NEW	18 Jan 2035	0	CNE100001VQ5	CNY		100.00	(1,757.5520)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		CHC.AX	AUD	AUD		4.336746	AUD-OIS-RBA	15.167174	(4,990.00)	15.165657	1.00	1.000000
SDB3265743525	Open	NEW	18 Jan 2035	(329)	AU000000CHC0	AUD	1.000000	100.00	(25.0000)	ACT/365	15.165657	(4,989.50)	(4,989.50)	(0.50)	0.00
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.250001	(5,550.00)	1.369713	2.00	1.000000
SDB3262800199	Close	NEW	20 Nov 2034	(600)	CNE100003Y73	CNY	7.283300	90.00	50.0000	ACT/360	1.269033	(761.42)	(821.83)	(0.15)	0.00
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.249000	(4,624.50)	1.369713	2.00	1.000000
SDB3262800199	Close	NEW	20 Nov 2034	(500)	CNE100003Y73	CNY	7.283300	90.00	50.0000	ACT/360	1.269320	(634.66)	(684.86)	(0.13)	0.00
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649818		NEW	02 Jan 2035	0	CNE100000BN6	CNY		100.00	(1,910.9832)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
CHIBA BANK LTD CMN															
		Div Pay Ratio Change	21 Jan 2025											0.00	
SDB3265882573		NEW	21 Jan 2025 24 Jan 2035		8331.T JP3511800009	JPY 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
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	21 Jan 2025											0.00	
SDB3260122943		NEW	21 Jan 2025 25 Sep 2034		600977.SH CNE100002GX0	USD CNY	USD	100.00	4.330000 (1,306.0546)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy Close	Partial Termination NEW	21 Jan 2025 24 Jan 2025 25 Sep 2034		600176.SH CNE000000YM1	USD CNY	USD	100.00	4.330000 (721.0319)	USD-Federal Funds-H.15 ACT/360	11.060001 1.518974	2,212.00 303.79	1.555437 311.09	0.84 2.00 (0.06)	1.000000 0.00
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell Open	Upsize Trade NEW	21 Jan 2025 24 Jan 2025 14 Dec 2034		603505.SH (400) CNE100002XN6	USD CNY	USD	100.00	4.330000 (1,868.4022)	USD-Federal Funds-H.15 ACT/360	25.422497 3.487782	(10,169.00) (1,395.11)	3.487782 (1,395.11)	5.84 2.00 (0.28)	1.000000 0.00
	Sell Open	Upsize Trade NEW	21 Jan 2025 24 Jan 2025 14 Dec 2034		603505.SH (100) CNE100002XN6	USD CNY	USD	100.00	4.330000 (1,868.4022)	USD-Federal Funds-H.15 ACT/360	24.395000 3.347936	(2,439.50) (334.79)	3.347936 (334.79)	2.50 2.00 (0.07)	1.000000 0.00
		Spread Change	21 Jan 2025		603505.SH	USD	USD	100.00	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054683		NEW	21 Jan 2025 14 Dec 2034		0 CNE100002XN6	CNY			(1,851.1857)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND															
	Sell Close	Partial Termination NEW	21 Jan 2025 24 Jan 2025 16 Nov 2034		601628.SH (1,500) CNE000001Q93	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	39.594667 5.432101	(59,392.00) (8,148.15)	5.724664 (8,587.00)	5.84 2.00 (1.63)	1.000000 0.00
	Sell Close	Partial Termination NEW	21 Jan 2025 24 Jan 2025 16 Nov 2034		601628.SH (1,000) CNE000001Q93	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	39.533502 5.425523	(39,533.50) (5,425.52)	5.724664 (5,724.66)	2.50 2.00 (1.09)	1.000000 0.00
	Sell Close	Partial Termination NEW	21 Jan 2025 24 Jan 2025 16 Nov 2034		601628.SH (100) CNE000001Q93	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	39.640001 5.438775	(3,964.00) (543.88)	5.724664 (572.47)	5.01 2.00 (0.11)	1.000000 0.00
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	21 Jan 2025		600536.SH	USD	USD	100.00	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260123202		NEW	21 Jan 2025 25 Sep 2034		0 CNE000001BB0	CNY			(1,798.3938)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy Close	Partial Termination NEW	21 Jan 2025 24 Jan 2025 13 Oct 2034		600111.SH 29,300 CNE000000T18	USD CNY	USD	100.00	4.330000 (1,350.0000)	USD-Federal Funds-H.15 ACT/360	21.068229 2.893498	617,299.11 84,779.49	2.897838 84,906.65	0.84 2.00 (16.95)	1.000000 0.00
	Buy Close	Full Termination NEW	21 Jan 2025 24 Jan 2025 13 Oct 2034		600111.SH 1,200 CNE000000T18	USD CNY	USD	100.00	4.330000 (1,350.0000)	USD-Federal Funds-H.15 ACT/360	21.096667 2.896436	25,316.00 3,475.72	2.897838 3,477.41	(2.50) 2.00 (0.70)	1.000000 0.00

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066831553 (Cont.)															
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3260489030	Sell	Partial Termination	24 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.933337	(19,160.00)	4.654021	2.00	1.000000
	Close	NEW	11 Oct 2034	(600)	CNE1000008M8	CNY	7.283300	90.00	50.0000	ACT/360	4.381022	(2,628.61)	(2,792.41)	(0.53)	0.00
			21 Jan 2025											2.50	
SDB3260489030	Sell	Partial Termination	24 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.876247	(25,501.00)	4.654021	2.00	1.000000
	Close	NEW	11 Oct 2034	(800)	CNE1000008M8	CNY	7.283300	90.00	50.0000	ACT/360	4.374652	(3,499.72)	(3,723.22)	(0.70)	0.00
CHINA RUYI HOLDINGS LTD CMN															
			21 Jan 2025											0.00	
SDB3260123560	Buy	Partial Termination	23 Jan 2025		0136.HK	HKD	HKD		2.925610	HKD-HONIX	2.385000	9,540.00	2.450000	1.20	1.000000
	Close	NEW	22 Sep 2034	4,000	BMG4404N1149	HKD	1.000000	100.00	(392.8051)	ACT/365	2.385286	9,541.14	9,800.00	(1.14)	0.00
			21 Jan 2025											10.85	
SDB3260123560	Buy	Partial Termination	23 Jan 2025		0136.HK	HKD	HKD		2.925610	HKD-HONIX	2.380000	57,120.00	2.450000	1.20	1.000000
	Close	NEW	22 Sep 2034	24,000	BMG4404N1149	HKD	1.000000	100.00	(392.8051)	ACT/365	2.382868	57,188.83	58,800.00	(6.85)	0.00
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3260123281	Buy	Upsize Trade	24 Jan 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.414001	22,449.00	0.880895	2.00	1.000000
	Open	NEW	25 Sep 2034	3,500	CNE000001FG0	CNY	7.283300	90.00	50.0000	ACT/360	0.880895	3,083.13	3,083.13	(0.62)	0.00
			21 Jan 2025											(2.50)	
SDB3260123281	Buy	Upsize Trade	24 Jan 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.421060	66,779.02	0.881570	2.00	1.000000
	Open	NEW	25 Sep 2034	10,400	CNE000001FG0	CNY	7.283300	90.00	50.0000	ACT/360	0.881570	9,168.33	9,168.33	(1.83)	0.00
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3260962422	Sell	Partial Termination	24 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.467997	(24,468.00)	3.340298	2.00	1.000000
	Close	NEW	13 Oct 2034	(1,000)	CNE000000YH1	CNY	7.283300	90.00	50.0000	ACT/360	3.357954	(3,357.95)	(3,340.30)	(0.67)	0.00
			21 Jan 2025											5.84	
SDB3260962422	Sell	Partial Termination	24 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.461578	(46,477.00)	3.340298	2.00	1.000000
	Close	NEW	13 Oct 2034	(1,900)	CNE000000YH1	CNY	7.283300	90.00	50.0000	ACT/360	3.355951	(6,376.31)	(6,346.57)	(1.28)	0.00
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3265670332		Spread Change	21 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	18 Jan 2035	0	CNE1000042K1	CNY		100.00	(2,172.7003)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			21 Jan 2025											0.00	
SDB326582604	Buy	Full Termination	24 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.110103	28,770.65	4.291643	0.00	1.000000
	Close	NEW	25 Jan 2035	896	CNE1000042K1	CNY	7.283300	100.00	(1,750.0000)	ACT/360	4.408730	3,950.22	3,845.31	0.00	0.00
			21 Jan 2025											0.00	
SDB3265959672	Buy	New Trade	24 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.110103	63,578.00	4.408730	0.00	1.000000
	Open	NEW	25 Jan 2035	1,980	CNE1000042K1	CNY	7.283300	90.00	50.0000	ACT/360	4.408730	8,729.29	8,729.29	0.00	0.00
			21 Jan 2025											5.84	
SDB3265959672	Sell	Full Termination	24 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.533453	(62,436.24)	4.408730	2.00	1.000000
	Close	NEW	25 Jan 2035	(1,980)	CNE1000042K1	CNY	7.283300	90.00	50.0000	ACT/360	4.326161	(8,565.80)	(8,729.29)	(1.71)	0.00
			21 Jan 2025											5.84	
SDB3265959721	Sell	New Trade	24 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.533453	(11,541.24)	4.326161	2.00	1.000000
	Open	NEW	25 Jan 2035	(366)	CNE1000042K1	CNY	7.283300	100.00	(1,750.0000)	ACT/360	4.326161	(1,583.37)	(1,583.37)	(0.32)	0.00

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066831553 (Cont.)															
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3260123128	Sell	Partial Termination	24 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.390001	(15,963.00)	1.446188	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,700)	CNE000001GT1	CNY	7.283300	90.00	50.0000	ACT/360	1.288240	(2,190.01)	(2,458.52)	(0.44)	0.00
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
			21 Jan 2025											0.00	
SDB3260427169	Buy	Partial Termination	23 Jan 2025		9504.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	862.900000	258,870.00	911.900000	0.65	1.000000
	Close	NEW	28 Sep 2034	300	JP3522200009	JPY	1.000000	92.00	(25.0000)	ACT/365	862.956088	258,886.83	273,570.00	(16.83)	0.00
CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
SDB3265465985	Buy	Partial Termination	24 Jan 2025		301559.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.931250	11,945.00	1.997672	2.00	1.000000
	Close	NEW	16 Jan 2035	800	CNE1000069M0	CNY	7.283300	100.00	(1,775.0000)	ACT/360	2.049964	1,639.97	1,598.14	(0.33)	0.00
			21 Jan 2025											0.84	
SDB3265465985	Buy	Full Termination	24 Jan 2025		301559.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.908096	392,082.92	1.988128	2.00	1.000000
	Close	NEW	16 Jan 2035	26,300	CNE1000069M0	CNY	7.283300	100.00	(1,775.0000)	ACT/360	2.047469	53,848.43	52,287.76	(10.77)	0.00
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
SDB3265604062	Sell	Partial Termination	23 Jan 2025		CBA.AX	AUD	AUD		4.334785	AUD-OIS-RBA	156.451065	(261,429.73)	152,061248	1.00	1.000000
	Close	NEW	17 Jan 2035	(1,671)	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	156.435420	(261,403.59)	(254,094.35)	(26.14)	0.00
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
SDB3265127414	Buy	Upsize Trade	23 Jan 2025		CPU.AX	AUD	AUD		4.336746	AUD-OIS-RBA	33.725341	5,429.78	33,728714	1.00	1.000000
	Open	NEW	05 Jan 2035	161	AU000000CPU5	AUD	1.000000	100.00	25.0000	ACT/365	33.728714	5,430.32	5,430.32	(0.54)	0.00
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3265345684	Sell	Partial Termination	24 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	264.290908	(290,720.00)	34.043517	2.00	1.000000
	Close	NEW	11 Jan 2035	(1,100)	CNE100003662	CNY	7.283300	90.00	50.0000	ACT/360	36.270918	(39,898.01)	(37,447.87)	(7.98)	0.00
			21 Jan 2025											5.84	
SDB3265345684	Sell	Partial Termination	24 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	264.841364	(1,165,302.00)	35.076318	2.00	1.000000
	Close	NEW	11 Jan 2035	(4,400)	CNE100003662	CNY	7.283300	90.00	50.0000	ACT/360	36.334313	(159,870.98)	(154,335.80)	(32.00)	0.00
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
SDB3260588261	Buy	Upsize Trade	24 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.458144	52,207.01	1.023955	2.00	1.000000
	Open	NEW	12 Oct 2034	7,000	CNE100000CP9	CNY	7.283300	90.00	50.0000	ACT/360	1.023955	7,167.69	7,167.69	(1.43)	0.00
			21 Jan 2025											0.84	
SDB3260588261	Buy	Upsize Trade	24 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.453331	33,539.99	1.023636	2.00	1.000000
	Open	NEW	12 Oct 2034	4,500	CNE100000CP9	CNY	7.283300	90.00	50.0000	ACT/360	1.023636	4,606.36	4,606.36	(0.92)	0.00
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3261168661	Buy	Partial Termination	24 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.064903	88,073.79	1.918691	0.00	1.000000
	Close	NEW	19 Oct 2034	7,300	CNE000000QR6	CNY	7.283300	100.00	(1,986.5098)	ACT/360	1.656516	12,092.57	14,006.44	0.00	0.00
			21 Jan 2025											0.00	
SDB3261168661		Spread Change	21 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0	CNE000000QR6	CNY		100.00	(2,041.8950)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
			21 Jan 2025											0.00	
SDB3263040675	Buy	Partial Termination	23 Jan 2025		2891.TW	USD	USD		4.330000	USD-Federal Funds-H.15	38.973711	4,520,950.48	1.192073	2.75	1.000000
	Close	AMEND	24 Nov 2034	116,000	TW0002891009	TWD	32.745000	100.00	(40.0000)	ACT/360	1.190546	138,103.34	138,280.47	(37.97)	0.00
			21 Jan 2025											(15.00)	
SDB3263040675	Buy	Partial Termination	23 Jan 2025		2891.TW	USD	USD		4.330000	USD-Federal Funds-H.15	38.962509	1,013,025.23	1.192073	2.75	1.000000
	Close	AMEND	24 Nov 2034	26,000	TW0002891009	TWD	32.745000	100.00	(40.0000)	ACT/360	1.188419	30,898.89	30,993.90	(8.51)	0.00
DAIFUKU CO LTD CMN															
			21 Jan 2025											0.00	
SDB3265345626	Buy	Upsize Trade	23 Jan 2025		6383.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,193.000000	319,300.00	3,193.207545	0.65	1.000000
	Open	NEW	11 Jan 2035	100	JP3497400006	JPY	1.000000	90.00	25.0000	ACT/365	3,193.207545	319,320.75	319,320.75	(20.75)	0.00
DAIICHI SANKYO CO., LTD. CMN															
			21 Jan 2025											0.00	
SDB3265959671	Sell	New Trade	23 Jan 2025		4568.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,472.026549	(50,533,900.00)	4,471.735867	0.65	1.000000
	Open	NEW	24 Jan 2035	(11,300)	JP3475350009	JPY	1.000000	100.00	(25.0000)	ACT/365	4,471.735867	(50,530,615.30)	(50,530,615.30)	(3,284.70)	0.00
DAIKOKUYA HOLDINGS CMN															
			21 Jan 2025											0.00	
SDB3265465929	Sell	Upsize Trade	23 Jan 2025		6993.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	23.344444	(840,399.98)	23.342927	0.65	1.000000
	Open	NEW	12 Jan 2035	(36,000)	JP3926000005	JPY	1.000000	92.00	(1,000.0000)	ACT/365	23.342927	(840,345.37)	(840,345.37)	(54.63)	0.00
			21 Jan 2025											0.00	
SDB3265465929		Spread Change	21 Jan 2025		6993.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Jan 2035	0	JP3926000005	JPY		92.00	(1,005.0349)	ACT/365	0.000000	0.00	0.00	0.00	0.00
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
			21 Jan 2025											0.00	
SDB3265670267	Buy	Partial Termination	23 Jan 2025		1925.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	4,696.350000	9,392,700.00	4,676.584891	0.65	1.000000
	Close	NEW	17 Jan 2035	2,000	JP3505000004	JPY	1.000000	92.00	(25.0000)	ACT/365	4,696.655263	9,393,310.53	9,353,169.78	(610.53)	0.00
DAIWA SECURITIES CMN															
			21 Jan 2025											0.00	
SDB3260588267	Sell	Partial Termination	23 Jan 2025		8601.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,030.357143	(1,442,500.00)	1,048.000000	0.65	1.000000
	Close	NEW	04 Oct 2034	(1,400)	JP3502200003	JPY	1.000000	90.00	25.0000	ACT/365	1,030.290170	(1,442,406.24)	(1,467,200.00)	(93.76)	0.00
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3263242792	Sell	Upsize Trade	24 Jan 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.297462	(172,550.46)	0.864255	2.00	1.000000
	Open	NEW	30 Nov 2034	(27,400)	CNE000001NG4	CNY	7.283300	100.00	(1,268.0202)	ACT/360	0.864255	(23,680.59)	(23,680.59)	(4.74)	0.00
			21 Jan 2025											5.84	
SDB3263242792	Sell	Upsize Trade	24 Jan 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.281170	(369,332.80)	0.861731	2.00	1.000000
	Open	NEW	30 Nov 2034	(58,800)	CNE000001NG4	CNY	7.283300	100.00	(1,268.0202)	ACT/360	0.861731	(50,669.78)	(50,669.78)	(10.14)	0.00
			21 Jan 2025											0.00	
SDB3263242792		Spread Change	21 Jan 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	30 Nov 2034	0	CNE000001NG4	CNY		100.00	(1,150.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3265406679	Sell	Upsize Trade	24 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.339315	(36,692.99)	1.144476	2.00	1.000000
	Open	NEW	12 Jan 2035	(4,400)	CNE000000X87	CNY	7.283300	100.00	(1,625.4032)	ACT/360	1.144476	(5,035.69)	(5,035.69)	(1.01)	0.00

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066831553 (Cont.)															
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.352497	(16,704.99)	1.145902	2.00	1.000000
SDB3265406679	Open	NEW	12 Jan 2035	(2,000)	CNE000000X87	CNY	7.283300	100.00	(1,625.4032)	ACT/360	1.145902	(2,291.80)	(2,291.80)	(0.46)	0.00
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		DEG.AX	AUD	AUD		4.334785	AUD-OIS-RBA	1.983653	11,489.32	1.765000	1.00	1.000000
SDB3262936512	Close	NEW	22 Nov 2034	5,792	AU000000DEG6	AUD	1.000000	100.00	(25.0000)	ACT/365	1.983851	11,490.46	10,222.88	(1.15)	0.00
DISCO CORP. CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		6146.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	45,882.500000	18,353,000.00	45,885.482362	0.65	1.000000
SDB3265743506	Open	NEW	18 Jan 2035	400	JP3548600000	JPY	1.000000	90.00	25.0000	ACT/365	45,885.482362	18,354,192.94	18,354,192.94	(1,192.94)	0.00
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688192.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263116863		NEW	27 Nov 2034	0	CNE1000055W8	CNY		100.00	(1,830.1883)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DLF LIMITED CMN															
			21 Jan 2025											11.00	
	Sell	Full Termination	22 Jan 2025		DLFNS	USD	USD		4.330000	USD-Federal Funds-H.15	747.026873	(15,137,752.55)	8.373909	4.00	1.000000
SDB3265531682	Close	NEW	16 Jan 2035	(20,264)	INE271C01023	INR	86.582500	78.16	75.0000	ACT/360	8.614978	(174,573.91)	(169,688.90)	(69.93)	0.00
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		301029.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.479286	35,671.00	3.499310	2.00	1.000000
SDB3262322888	Open	NEW	10 Nov 2034	1,400	CNE100004N75	CNY	7.283300	90.00	50.0000	ACT/360	3.499310	4,899.03	4,899.03	(0.98)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		301029.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.541581	48,529.00	3.506694	2.00	1.000000
SDB3262322888	Open	NEW	10 Nov 2034	1,900	CNE100004N75	CNY	7.283300	90.00	50.0000	ACT/360	3.506694	6,662.72	6,662.72	(1.33)	0.00
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.988331	(3,589.50)	0.547353	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(900)	CNE100001D88	CNY	7.283300	100.00	(1,566.9429)	ACT/360	0.547353	(492.62)	(492.62)	(0.10)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.014002	(2,007.00)	0.550692	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(500)	CNE100001D88	CNY	7.283300	100.00	(1,566.9429)	ACT/360	0.550692	(275.35)	(275.35)	(0.06)	0.00
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406675		NEW	12 Jan 2035	0	CNE1000055X6	CNY		100.00	(1,375.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.431252	(14,172.50)	4.862536	2.00	1.000000
SDB3263040663	Open	NEW	24 Nov 2034	(400)	CNE1000032W7	CNY	7.283300	100.00	(1,272.7272)	ACT/360	4.862536	(1,945.01)	(1,945.01)	(0.39)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.980001	(10,794.00)	4.936195	2.00	1.000000
SDB3263040663	Open	NEW	24 Nov 2034	(300)	CNE1000032W7	CNY	7.283300	100.00	(1,272.7272)	ACT/360	4.936195	(1,480.86)	(1,480.86)	(0.30)	0.00

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066831553 (Cont.)															
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002901.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	-	0.000000
SDB3263040663		NEW	24 Nov 2034	0	CNE1000032W7	CNY		100.00	(1,423.4848)	ACT/360	0.000000	0.00	0.00	0.00	0.00
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		002922.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	18.115003	(362,300.06)	2.485247	1.000000
SDB3265057983	Open	NEW	05 Jan 2035	(20,000)	CNE1000033F0	CNY	7.283300	100.00	(1,750.0000)	ACT/360	2.485247	(49,704.94)	(9,95)	0.00	
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		002922.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	18.055057	(500,125.08)	2.477851	1.000000
SDB3265057983	Open	NEW	05 Jan 2035	(27,700)	CNE1000033F0	CNY	7.283300	100.00	(1,750.0000)	ACT/360	2.477851	(68,636.47)	(13.73)	0.00	
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002922.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	-	0.000000
SDB3265057983		NEW	05 Jan 2035	0	CNE1000033F0	CNY		100.00	(1,655.1724)	ACT/360	0.000000	0.00	0.00	0.00	0.00
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		002017.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	10.116002	(15,174.00)	1.416144	1.000000
SDB3260487804	Close	NEW	11 Oct 2034	(1,500)	CNE000001K32	CNY	7.283300	90.00	50.0000	ACT/360	1.387842	(2,081.76)	(2,124.22)	(0.42)	0.00
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		002017.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	10.077565	(39,302.50)	1.416144	1.000000
SDB3260487804	Close	NEW	11 Oct 2034	(3,900)	CNE000001K32	CNY	7.283300	90.00	50.0000	ACT/360	1.383031	(5,393.82)	(5,522.96)	(1.08)	0.00
EASTERN COMMUNICATIONS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	New Trade	24 Jan 2025		600776.SH	USD	USD			4.330000	USD-Federal Funds-H.15	10.747172	(24,718.50)	1.474927	1.000000
SDB3265959644	Open	NEW	25 Jan 2035	(2,300)	CNE000000ND3	CNY	7.283300	100.00	(1,275.0000)	ACT/360	1.474927	(3,392.33)	(3,392.33)	(0.68)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		600776.SH	USD	USD			4.330000	USD-Federal Funds-H.15	10.785206	(51,768.99)	1.479652	1.000000
SDB3265959644	Open	NEW	25 Jan 2035	(4,800)	CNE000000ND3	CNY	7.283300	100.00	(1,275.0000)	ACT/360	1.479652	(7,102.33)	(7,102.33)	(1.42)	0.00
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		605499.SH	USD	USD			4.330000	USD-Federal Funds-H.15	250.486997	(250,487.00)	32.268547	1.000000
SDB3265743543	Close	NEW	19 Jan 2035	(1,000)	CNE100005576	CNY	7.283300	90.00	50.0000	ACT/360	34.364998	(34,365.00)	(32,268.55)	(6.88)	0.00
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		605499.SH	USD	USD			4.330000	USD-Federal Funds-H.15	249.152501	(49,830.50)	32.289294	1.000000
SDB3265743543	Close	NEW	19 Jan 2035	(200)	CNE100005576	CNY	7.283300	90.00	50.0000	ACT/360	34.193344	(6,838.67)	(6,457.86)	(1.37)	0.00
EBARA CORPORATION CMN															
			21 Jan 2025											0.00	
	Buy	New Trade	23 Jan 2025		6361.T	JPY	JPY			0.228228	JPY-BOJ-TONAT	2,691.916666	4,845,450.00	2,692.091641	1.000000
SDB3265959631	Open	NEW	24 Jan 2035	1,800	JP3166000004	JPY	1.000000	90.00	25.0000	ACT/365	2,692.091641	4,845,764.95	4,845,764.95	(314.95)	0.00
EGIS TECHNOLOGY INC. CMN															
			21 Jan 2025											30.00	
	Sell	Upsize Trade	23 Jan 2025		6462.TWO	USD	USD			4.330000	USD-Federal Funds-H.15	154.249984	(308,499.97)	4.695215	1.000000
SDB3260122816	Open	AMEND	22 Sep 2034	(2,000)	TW0006462005	TWD	32.745000	100.00	(786.4583)	ACT/360	4.695215	(9,390.43)	(9,390.43)	(2.59)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 21, 2025
Run Date: Jan 22, 2025 01:46 AM EST

Equity Synthetic Daily Activity AR=302304.7

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066831553 (Cont.)															
EGIS TECHNOLOGY INC. CMN (Cont.)															
		Spread Change	21 Jan 2025											0.00	
SDB3260122816		NEW	21 Jan 2025 22 Sep 2034		6462.TWO TW0006462005	USD TWD	USD	100.00	4.330000 (800.9615)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	21 Jan 2025											0.00	
SDB3264583150	Open	NEW	23 Jan 2025 22 Dec 2034	(787)	EDV.AX AU0000154833	AUD AUD	AUD	100.00	4.336746 (25.0000)	AUD-OIS-RBA ACT/365	4.185229 4.184810	(3,293.78) (3,293.45)	4.184810 (3,293.45)	1.00 (0.33)	1.000000 0.00
ENEOS HOLDINGS CMN															
		Div Pay Ratio Change	21 Jan 2025											0.00	
SDB3265882601		NEW	21 Jan 2025 24 Jan 2035	0	5020.T JP3386450005	JPY 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	21 Jan 2025											0.65	
SDB3265882601	Open	AMEND	23 Jan 2025 24 Jan 2035	(7,100)	5020.T JP3386450005	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	812.443662 812.390853	(5,768,350.00) (5,767,975.06)	812.390853 (5,767,975.06)	0.65 (374.94)	1.000000 0.00
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	21 Jan 2025											5.84	
SDB3265810073	Open	NEW	24 Jan 2025 22 Jan 2035	(16,400)	300502.ZK CNE100002615	USD CNY	USD	100.00	4.330000 (775.0000)	USD-Federal Funds-H.15 ACT/360	133.213716 18.275955	(2,184,704.94) (299,725.66)	18.275955 (299,725.66)	2.00 (59.99)	1.000000 0.00
	Sell	Upsize Trade	21 Jan 2025											2.50	
SDB3265810073	Open	NEW	24 Jan 2025 22 Jan 2035	(5,800)	300502.ZK CNE100002615	USD CNY	USD	100.00	4.330000 (775.0000)	USD-Federal Funds-H.15 ACT/360	132.239997 18.148434	(766,991.98) (105,260.92)	18.148434 (105,260.92)	2.00 (21.06)	1.000000 0.00
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	21 Jan 2025											0.00	
SDB3260588418		NEW	21 Jan 2025 12 Oct 2034	0	300014.ZK CNE100000GS4	USD CNY	USD	100.00	4.330000 (1,411.5913)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
FANUC CORP. CMN															
	Sell	Upsize Trade	21 Jan 2025											0.00	
SDB3264120642	Open	NEW	23 Jan 2025 13 Dec 2034	(8,400)	6954.T JP3802400006	JPY JPY	JPY	92.00	0.228228 (25.0000)	JPY-BOJ-TONAT ACT/365	4,658.642857 4,658.340045	(39,132,600.00) (39,130,056.38)	4,658.340045 (39,130,056.38)	0.65 (2,543.62)	1.000000 0.00
FERROTEC CORPORATION CMN															
	Buy	Partial Termination	21 Jan 2025											0.00	
SDB3260628339	Close	NEW	23 Jan 2025 05 Oct 2034	300	6890.T JP3802720007	JPY JPY	JPY	92.00	0.228000 (25.0000)	JPY-BOJ-TONAT ACT/365	2,661.666667 2,661.839675	798,500.00 798,551.90	2,584,000.00 775,200.00	0.65 (51.90)	1.000000 0.00
FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	21 Jan 2025											5.84	
SDB3265743538	Open	NEW	24 Jan 2025 19 Jan 2035	(500)	601865.SH CNE100003HV0	USD CNY	USD	100.00	4.330000 (1,075.0000)	USD-Federal Funds-H.15 ACT/360	19.887998 2.728489	(9,944.00) (1,364.24)	2.728489 (1,364.24)	2.00 (0.27)	1.000000 0.00
	Sell	Upsize Trade	21 Jan 2025											2.50	
SDB3265743538	Open	NEW	24 Jan 2025 19 Jan 2035	(200)	601865.SH CNE100003HV0	USD CNY	USD	100.00	4.330000 (1,075.0000)	USD-Federal Funds-H.15 ACT/360	19.589996 2.688504	(3,918.00) (537.70)	2.688504 (537.70)	2.00 (0.11)	1.000000 0.00
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	21 Jan 2025											0.84	
SDB3259782151	Open	NEW	24 Jan 2025 18 Sep 2034	62,100	002027.ZK CNE000001KK2	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.427405 0.882736	399,141.85 54,817.91	0.882736 54,817.91	2.00 (10.96)	1.000000 0.00

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066831553 (Cont.)															
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											0.01	
	Buy	Upsize Trade	24 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.470001	6,470.00	0.888512	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	1,000	CNE000001KK2	CNY	7.283300	90.00	50.0000	ACT/360	0.888512	888.51	888.51	(0.18)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.446997	45,128.98	0.885131	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	7,000	CNE000001KK2	CNY	7.283300	90.00	50.0000	ACT/360	0.885131	6,195.92	6,195.92	(1.24)	0.00
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		002315.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.410831	(52,093.00)	5.691890	2.00	1.000000
SDB3260122883	Close	NEW	25 Sep 2034	(1,200)	CNE100000HT0	CNY	7.283300	90.00	50.0000	ACT/360	5.955651	(7,146.78)	(6,830.27)	(1.43)	0.00
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		002315.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.165001	(8,633.00)	5.691890	2.00	1.000000
SDB3260122883	Close	NEW	25 Sep 2034	(200)	CNE100000HT0	CNY	7.283300	90.00	50.0000	ACT/360	5.923905	(1,184.78)	(1,138.39)	(0.24)	0.00
FORMOSA PLASTICS CORPORATION CMN															
			21 Jan 2025											30.00	
	Sell	Upsize Trade	23 Jan 2025		1301.TW	USD	USD		4.330000	USD-Federal Funds-H.15	36.336380	(399,700.18)	1.106043	2.75	1.000000
SDB3260123682	Open	AMEND	22 Sep 2034	(11,000)	TW0001301000	TWD	32.745000	100.00	(40.0000)	ACT/360	1.106043	(12,166.47)	(12,166.47)	(3.36)	0.00
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
	Sell	Full Termination	23 Jan 2025		FMG.AX	AUD	AUD		4.334785	AUD-OIS-RBA	19.295720	(21,842.76)	17.707368	1.00	1.000000
SDB3265201689	Close	NEW	10 Jan 2035	(1,132)	AU000000FMG4	AUD	1.000000	100.00	25.0000	ACT/365	19.293790	(21,840.57)	(20,044.74)	(2.18)	0.00
FUJI ELECTRIC CO LTD CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		6504.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	7.883.500001	1,576,700.00	7.884.012428	0.65	1.000000
SDB3265465935	Open	NEW	12 Jan 2035	200	JP3820000002	JPY	1.000000	90.00	25.0000	ACT/365	7.884.012428	1,576,802.49	1,576,802.49	(102.49)	0.00
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.285925	(188,474.95)	1.548347	2.00	1.000000
SDB3265882626	Open	NEW	25 Jan 2035	(16,700)	CNE100000B65	CNY	7.283300	100.00	(1,850.0000)	ACT/360	1.548347	(25,857.39)	(25,857.39)	(5.18)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.991345	(204,439.02)	1.508437	2.00	1.000000
SDB3265882626	Open	NEW	25 Jan 2035	(18,600)	CNE100000B65	CNY	7.283300	100.00	(1,850.0000)	ACT/360	1.508437	(28,056.93)	(28,056.93)	(5.61)	0.00
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Partial Termination	24 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.377497	9,751.00	3.370462	2.00	1.000000
SDB3265882617	Close	NEW	25 Jan 2035	400	CNE100003563	CNY	7.283300	100.00	(1,459.0909)	ACT/360	3.347991	1,339.20	1,348.18	(0.27)	0.00
			21 Jan 2025											(2.50)	
	Buy	Full Termination	24 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.498335	7,349.50	3.370462	2.00	1.000000
SDB3265882617	Close	NEW	25 Jan 2035	300	CNE100003563	CNY	7.283300	100.00	(1,459.0909)	ACT/360	3.363463	1,009.04	1,011.14	(0.20)	0.00
FUJIFILM HOLDINGS CORPORATION CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		4901.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,301.750000	(2,641,400.00)	3,309.000000	0.65	1.000000
SDB3264583165	Close	NEW	22 Dec 2034	(800)	JP3814000000	JPY	1.000000	90.00	25.0000	ACT/365	3,301.535386	(2,641,228.31)	(2,647,200.00)	(171.69)	0.00

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066831553 (Cont.)															
FUJIKURA LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Upside Trade	23 Jan 2025		5803.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	6,045.000000	4,836,000.00	6,045.392925	0.65	1.000000
SDB3265465914	Open	NEW	12 Jan 2035	800	JP3811000003	JPY	1.000000	90.00	25.0000	ACT/365	6,045.392925	4,836,314.34	4,836,314.34	(314.34)	0.00
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260350088		NEW	10 Oct 2034	0	CNE1000005F6	CNY		100.00	(1,382.0596)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	Full Termination	24 Jan 2025		000552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.580262	260,201.36	0.375545	0.00	1.000000
SDB3260123340	Close	NEW	25 Sep 2034	100,843	CNE000000D40	CNY	7.283300	100.00	(2,134.2282)	ACT/360	0.354271	35,725.75	37,871.08	0.00	0.00
GENDA INC. CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		9166.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,496.000000	249,600.00	2,565.000000	0.65	1.000000
SDB3264255522	Close	NEW	15 Dec 2034	100	JP3386890002	JPY	1.000000	92.00	(669.6428)	ACT/365	2,496.162240	249,616.22	256,500.00	(16.22)	0.00
GENTING SINGAPORE LTD CMN															
			21 Jan 2025											4.00	
	Sell	Upside Trade	23 Jan 2025		GENS.SI	SGD	SGD		2.746902	SGD-SORA	0.739250	(1,478.50)	0.738899	0.75	1.000000
SDB3265201698	Open	NEW	10 Jan 2035	(2,000)	SGXE21576413	SGD	1.000000	100.00	(20.0000)	ACT/365	0.738899	(1,477.80)	(1,477.80)	(0.11)	0.00
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.022498	(2,409.00)	0.823467	2.00	1.000000
SDB3260122957	Close	NEW	25 Sep 2034	(400)	CNE000000T42	CNY	7.283300	90.00	50.0000	ACT/360	0.826243	(330.50)	(329.39)	(0.07)	0.00
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.025002	(2,410.00)	0.823467	2.00	1.000000
SDB3260122957	Close	NEW	25 Sep 2034	(400)	CNE000000T42	CNY	7.283300	90.00	50.0000	ACT/360	0.826863	(330.75)	(329.39)	(0.07)	0.00
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Upside Trade	24 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.698337	20,909.50	9.569131	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	300	CNE100003RL0	CNY	7.283300	90.00	50.0000	ACT/360	9.569131	2,870.74	2,870.74	(0.57)	0.00
			21 Jan 2025											0.84	
	Buy	Upside Trade	24 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.612497	27,845.00	9.560539	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	400	CNE100003RL0	CNY	7.283300	90.00	50.0000	ACT/360	9.560539	3,824.22	3,824.22	(0.76)	0.00
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123593		NEW	25 Sep 2034	0	CNE000001NY7	CNY		100.00	(1,169.0376)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Partial Termination	24 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.848403	3,794,174.89	6.206727	2.00	1.000000
SDB3262441831	Close	NEW	13 Nov 2034	84,600	CNE0000001D4	CNY	7.283300	100.00	(90.0673)	ACT/360	6.159453	521,089.72	525,089.10	(104.19)	0.00
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.883038	4,169,634.23	6.206727	2.00	1.000000
SDB3262441831	Close	NEW	13 Nov 2034	92,900	CNE0000001D4	CNY	7.283300	100.00	(90.0673)	ACT/360	6.162151	572,463.83	576,604.94	(114.50)	0.00

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066831553 (Cont.)															
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											0.00	
SDB3262441831		Spread Change NEW	21 Jan 2025 13 Nov 2034		000651.ZK 0 CNE0000001D4	USD CNY	USD	100.00	4.330000 (166.7014)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3263040688	Sell Open	Upsize Trade NEW	24 Jan 2025 24 Nov 2034	(6,100)	600433.SH CNE000001F47	USD CNY	USD	100.00	4.330000 (1,747.8450)	USD-Federal Funds-H.15 ACT/360	3.213032 0.440952	(19,599.50) (2,689.81)	0.440952 (2,689.81)	2.00 (0.54)	1.000000 0.00
SDB3263040688	Sell Open	Upsize Trade NEW	24 Jan 2025 24 Nov 2034	(19,100)	600433.SH CNE000001F47	USD CNY	USD	100.00	4.330000 (1,747.8450)	USD-Federal Funds-H.15 ACT/360	3.228692 0.442953	(61,668.02) (8,460.40)	0.442953 (8,460.40)	2.00 (1.69)	1.000000 0.00
SDB3263040688		Spread Change NEW	21 Jan 2025 24 Nov 2034		600433.SH 0 CNE000001F47	USD CNY	USD	100.00	4.330000 (1,747.8791)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3260123394	Sell Close	Partial Termination NEW	24 Jan 2025 25 Sep 2034	(300)	300770.ZK CNE1000003KB6	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	39.290001 5.390303	(11,787.00) (1,617.09)	5.518456 (1,655.54)	2.00 (0.32)	1.000000 0.00
SDB3260123394	Sell Close	Partial Termination NEW	24 Jan 2025 25 Sep 2034	(900)	300770.ZK CNE1000003KB6	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	39.253333 5.387073	(35,328.00) (4,848.37)	5.518456 (4,966.61)	2.00 (0.97)	1.000000 0.00
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3262800250	Sell Open	Upsize Trade NEW	24 Jan 2025 20 Nov 2034	(6,500)	600098.SH CNE000000SB6	USD CNY	USD	100.00	4.330000 (266.6050)	USD-Federal Funds-H.15 ACT/360	6.088076 0.835519	(39,572.49) (5,430.87)	0.835519 (5,430.87)	2.00 (1.09)	1.000000 0.00
SDB3262800250	Sell Open	Upsize Trade NEW	24 Jan 2025 20 Nov 2034	(17,400)	600098.SH CNE000000SB6	USD CNY	USD	100.00	4.330000 (266.6050)	USD-Federal Funds-H.15 ACT/360	6.092181 0.835803	(106,003.95) (14,542.97)	0.835803 (14,542.97)	2.00 (2.91)	1.000000 0.00
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3264649873	Sell Open	Upsize Trade NEW	24 Jan 2025 02 Jan 2035	(17,400)	002461.ZK CNE100000SM2	USD CNY	USD	100.00	4.330000 (1,362.6846)	USD-Federal Funds-H.15 ACT/360	9.157015 1.256696	(159,332.06) (21,866.51)	1.256696 (21,866.51)	2.00 (4.38)	1.000000 0.00
SDB3264649873	Sell Open	Upsize Trade NEW	24 Jan 2025 02 Jan 2035	(29,500)	002461.ZK CNE100000SM2	USD CNY	USD	100.00	4.330000 (1,362.6846)	USD-Federal Funds-H.15 ACT/360	9.127393 1.252212	(269,258.09) (36,940.25)	1.252212 (36,940.25)	2.00 (7.39)	1.000000 0.00
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3264453047	Buy Close	Partial Termination NEW	24 Jan 2025 21 Dec 2034	47,400	600395.SH CNE0000017V2	USD CNY	USD	100.00	4.330000 (2,246.2154)	USD-Federal Funds-H.15 ACT/360	4.888937 0.671253	231,735.61 31,817.39	0.695099 32,947.69	0.00 0.00	1.000000 0.00
SDB3264453047		Spread Change NEW	21 Jan 2025 21 Dec 2034		600395.SH 0 CNE0000017V2	USD CNY	USD	100.00	4.330000 (2,227.8037)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3260122894	Buy Open	Upsize Trade NEW	24 Jan 2025 25 Sep 2034	3,200	002039.ZK CNE000001LK0	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	14.424061 1.980992	46,157.00 6,339.17	1.980992 6,339.17	2.00 (1.27)	1.000000 0.00

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066831553 (Cont.)															
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											(2.50)	
	Buy	Upside Trade	24 Jan 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.434802	73,617.49	1.981805	2.00	1.000000
SDB3260122894	Open	NEW	25 Sep 2034	5,100	CNE000001LK0	CNY	7.283300	90.00	50.0000	ACT/360	1.981805	10,107.21	10,107.21	(2.02)	0.00
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	Full Termination	24 Jan 2025		603439.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.956102	147,699.56	1.775301	0.00	1.000000
SDB3262741451	Close	NEW	17 Nov 2034	11,400	CNE1000040B4	CNY	7.283300	100.00	(1,241.1157)	ACT/360	1.778878	20,279.21	20,238.43	0.00	0.00
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.305798	265,193.63	2.925175	0.00	1.000000
SDB3265127472	Close	NEW	08 Jan 2035	11,889	CNE1000027V9	CNY	7.283300	100.00	(1,364.3497)	ACT/360	3.062595	36,411.19	34,777.40	0.00	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127472		NEW	08 Jan 2035	0	CNE1000027V9	CNY		100.00	(1,393.9790)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.780000	(3,556.00)	2,546875	2.00	1.000000
SDB3262867373	Close	NEW	24 Nov 2034	(200)	CNE1000022F3	CNY	7.283300	90.00	50.0000	ACT/360	2.439287	(487.86)	(509.38)	(0.10)	0.00
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.760999	(17,761.00)	2,546875	2.00	1.000000
SDB3262867373	Close	NEW	24 Nov 2034	(1,000)	CNE1000022F3	CNY	7.283300	90.00	50.0000	ACT/360	2.437495	(2,437.49)	(2,546.88)	(0.49)	0.00
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	New Trade	24 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.198678	(21,075.51)	0.850698	2.00	1.000000
SDB3265959678	Open	NEW	25 Jan 2035	(3,400)	CNE000000V48	CNY	7.283300	100.00	(850.0000)	ACT/360	0.850698	(2,892.37)	(2,892.37)	(0.58)	0.00
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.215001	(6,215.00)	0.852653	2.00	1.000000
SDB3265959678	Open	NEW	25 Jan 2035	(1,000)	CNE000000V48	CNY	7.283300	100.00	(850.0000)	ACT/360	0.852653	(852.65)	(852.65)	(0.17)	0.00
HAINAN HNA INFRASTRUCTURE INVESTMENT GROUP CO LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		600515.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.763795	(10,915.01)	0.516538	2.00	1.000000
SDB3265882609	Open	NEW	25 Jan 2035	(2,900)	CNE000001C32	CNY	7.283300	100.00	(1,125.0000)	ACT/360	0.516538	(1,497.96)	(1,497.96)	(0.30)	0.00
			21 Jan 2025											5.01	
	Sell	Upside Trade	24 Jan 2025		600515.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.720002	(744.00)	0.510400	2.00	1.000000
SDB3265882609	Open	NEW	25 Jan 2035	(200)	CNE000001C32	CNY	7.283300	100.00	(1,125.0000)	ACT/360	0.510400	(102.08)	(102.08)	(0.02)	0.00
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		600515.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.781665	(15,882.99)	0.518817	2.00	1.000000
SDB3265882609	Open	NEW	25 Jan 2035	(4,200)	CNE000001C32	CNY	7.283300	100.00	(1,125.0000)	ACT/360	0.518817	(2,179.03)	(2,179.03)	(0.44)	0.00
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600460.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123628		NEW	25 Sep 2034	0	CNE000001DN1	CNY		100.00	(1,498.6421)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
HARMONIC DRIVE SYSTEMS INC. CMN															
	Buy	Partial Termination	21 Jan 2025		6324.T	JPY								0.00	
SDB3263426674	Close	NEW	23 Jan 2025 01 Dec 2034	1,000	JP3765150002	JPY	JPY	92.00	0.228000	JPY-BOJ-TONAT (25.0000) ACT/365	4,129.000000 4,129.268385	4,129,000.00 4,129,268.38	3,345.000000 3,345,000.00	0.65 (268.38)	1.000000 0.00
HCL TECHNOLOGIES LIMITED CMN															
	Buy	Upside Trade	21 Jan 2025		HCLT.NS	USD	USD							12.50	
SDB3265673564	Open	NEW	22 Jan 2025 16 Jan 2035	230	INE860A01027	INR	USD	78.16	4.330000	USD-Federal Funds-H.15 75.0000 ACT/360	1,805.446919 20.886737	415,252.79 4,803.95	20.886737 4,803.95	4.00 (1.92)	1.000000 0.00
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	21 Jan 2025		002208.ZK	USD	USD							2.50	
SDB3265604056	Open	NEW	24 Jan 2025 18 Jan 2035	(2,500)	CNE100000940	CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (1,625.0000) ACT/360	6.908398 0.948099	(17,270.99) (2,370.25)	0.948099 (2,370.25)	2.00 (0.47)	1.000000 0.00
	Sell	Upside Trade	21 Jan 2025		002208.ZK	USD	USD							5.84	
SDB3265604056	Open	NEW	24 Jan 2025 18 Jan 2035	(6,200)	CNE100000940	CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (1,625.0000) ACT/360	6.864678 0.941784	(42,561.00) (5,839.06)	0.941784 (5,839.06)	2.00 (1.17)	1.000000 0.00
		Spread Change	21 Jan 2025		002208.ZK	USD	USD							0.00	
SDB3265604056	Open	NEW	21 Jan 2025 18 Jan 2035	0	CNE100000940	CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (1,625.6711) ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
HENGDIAN ENTERTAINMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	New Trade	21 Jan 2025		603103.SH	USD	USD							5.84	
SDB3265959677	Open	NEW	24 Jan 2025 25 Jan 2035	(12,100)	CNE100002VD1	CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (950.0000) ACT/360	14.261323 1.956550	(172,562.01) (23,674.26)	1.956550 (23,674.26)	2.00 (4.74)	1.000000 0.00
	Sell	Upside Trade	21 Jan 2025		603103.SH	USD	USD							2.50	
SDB3265959677	Open	NEW	24 Jan 2025 25 Jan 2035	(1,900)	CNE100002VD1	CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (950.0000) ACT/360	14.307635 1.963560	(27,184.51) (3,730.76)	1.963560 (3,730.76)	2.00 (0.75)	1.000000 0.00
HIKARI TSUSHIN, INC. CMN															
	Buy	Upside Trade	21 Jan 2025		9435.T	JPY	JPY							0.00	
SDB3260588370	Open	NEW	23 Jan 2025 04 Oct 2034	200	JP3783420007	JPY	JPY	90.00	0.228228	JPY-BOJ-TONAT 25.0000 ACT/365	33,995.000000 33,997.209675	6,799,000.00 6,799,441.93	33,997.209675 6,799,441.93	0.65 (441.94)	1.000000 0.00
HIS CMN															
		Spread Change	21 Jan 2025		9603.T	JPY	JPY							0.00	
SDB3260458781	Open	NEW	21 Jan 2025 29 Sep 2034	0	JP3160740001	JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (108.5078) ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
HITACHI CMN															
	Sell	Partial Termination	21 Jan 2025		6501.T	JPY	JPY							0.00	
SDB3264178775	Close	NEW	23 Jan 2025 14 Dec 2034	(200)	JP3788600009	JPY	JPY	90.00	0.228000	JPY-BOJ-TONAT 25.0000 ACT/365	3,787.500000 3,787.253812	(757,500.00) (757,450.76)	3,937.000000 (787,400.00)	0.65 (49.24)	1.000000 0.00
HITACHI CONSTRUCTION MACHINE CMN															
	Sell	Upside Trade	21 Jan 2025		6305.T	JPY	JPY							0.00	
SDB3262936493	Open	NEW	23 Jan 2025 22 Nov 2034	(1,200)	JP3787000003	JPY	JPY	92.00	0.228228	JPY-BOJ-TONAT (25.0000) ACT/365	3,616.083333 3,615.848288	(4,339,300.00) (4,339,017.95)	3,615.848288 (4,339,017.95)	0.65 (282.05)	1.000000 0.00

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066831553 (Cont.)															
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
			21 Jan 2025											11.00	
SDB3264858077	Sell	Partial Termination	22 Jan 2025		HUUC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	231.976239	(5,577,172.74)	2.428461	4.00	1.000000
	Close	NEW	28 Dec 2034	(24,042)	INE031A01017	INR	86.582500	78.16	75.0000	ACT/360	2.675232	(64,317.93)	(58,385.06)	(25.77)	0.00
HOYA CORP CMN															
			21 Jan 2025											0.00	
SDB3265406650	Sell	Upside Trade	23 Jan 2025		7741.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	21,220.000000	(12,732,000.00)	21,218.620700	0.65	1.000000
	Open	NEW	11 Jan 2035	(600)	JP3837800006	JPY	1.000000	92.00	(25.0000)	ACT/365	21,218.620700	(12,731,172.42)	(12,731,172.42)	(827.58)	0.00
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
			21 Jan 2025											0.00	
SDB3264453056	Buy	Partial Termination	23 Jan 2025		4303.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	48.562510	194,250.04	1.588415	2.75	1.000000
	Close	AMEND	20 Dec 2034	4,000	TW0004303003	TWD	32.745000	100.00	(1,041.6666)	ACT/360	1.483459	5,933.84	6,353.66	(1.63)	0.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3265743556		Spread Change	21 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Jan 2035	0	CNE100002MT6	CNY		100.00	(1,678.7179)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			21 Jan 2025											0.00	
SDB3265882612	Buy	Full Termination	24 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.558103	2,711.62	1.867521	0.00	1.000000
	Close	NEW	25 Jan 2035	200	CNE100002MT6	CNY	7.283300	100.00	(1,750.0000)	ACT/360	1.861533	372.31	373.50	0.00	0.00
			21 Jan 2025											0.00	
SDB3265959641	Buy	New Trade	24 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.558103	264,383.01	1.861533	0.00	1.000000
	Open	NEW	25 Jan 2035	19,500	CNE100002MT6	CNY	7.283300	90.00	50.0000	ACT/360	1.861533	36,299.89	36,299.89	0.00	0.00
			21 Jan 2025											2.50	
SDB3265959641	Sell	Partial Termination	24 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.549051	(128,715.98)	1.861533	2.00	1.000000
	Close	NEW	25 Jan 2035	(9,500)	CNE100002MT6	CNY	7.283300	90.00	50.0000	ACT/360	1.859453	(17,664.80)	(17,684.56)	(3.53)	0.00
			21 Jan 2025											5.84	
SDB3265959641	Sell	Full Termination	24 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.562109	(135,621.09)	1.861533	2.00	1.000000
	Close	NEW	25 Jan 2035	(10,000)	CNE100002MT6	CNY	7.283300	90.00	50.0000	ACT/360	1.860623	(18,606.23)	(18,615.33)	(3.72)	0.00
			21 Jan 2025											5.84	
SDB3265959733	Sell	New Trade	24 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.562109	(12,205.90)	1.860623	2.00	1.000000
	Open	NEW	25 Jan 2035	(900)	CNE100002MT6	CNY	7.283300	100.00	(1,516.0550)	ACT/360	1.860623	(1,674.56)	(1,674.56)	(0.34)	0.00
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3260122977	Sell	Partial Termination	24 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	73.877501	(29,551.00)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(400)	CNE100004KP4	CNY	7.283300	90.00	50.0000	ACT/360	10.135457	(4,054.18)	(4,296.23)	(0.81)	0.00
			21 Jan 2025											2.50	
SDB3260122977	Sell	Partial Termination	24 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	73.453663	(110,180.49)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,500)	CNE100004KP4	CNY	7.283300	90.00	50.0000	ACT/360	10.080679	(15,121.02)	(16,110.86)	(3.03)	0.00
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3265604099	Sell	Upside Trade	24 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.020673	(57,307.50)	1.512462	2.00	1.000000
	Open	NEW	18 Jan 2035	(5,200)	CNE000000PV0	CNY	7.283300	100.00	(1,750.0000)	ACT/360	1.512462	(7,864.80)	(7,864.80)	(1.57)	0.00
			21 Jan 2025											5.84	
SDB3265604099	Sell	Upside Trade	24 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.027304	(237,087.04)	1.512866	2.00	1.000000
	Open	NEW	18 Jan 2035	(21,500)	CNE000000PV0	CNY	7.283300	100.00	(1,750.0000)	ACT/360	1.512866	(32,526.62)	(32,526.62)	(6.51)	0.00

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066831553 (Cont.)															
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.561667	16,537.00	3.785303	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2034	600	CNE0000018X6	CNY	7.283300	90.00	50.0000	ACT/360	3.785303	2,271.18	2,271.18	(0.45)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.639998	2,764.00	3.794793	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2034	100	CNE0000018X6	CNY	7.283300	90.00	50.0000	ACT/360	3.794793	379.48	379.48	(0.08)	0.00
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741469		NEW	17 Nov 2034	0	CNE000001006	CNY		100.00	(1,552.6854)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		300035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.565701	132,308.46	2.001287	0.00	1.000000
SDB3265057958	Close	NEW	05 Jan 2035	8,500	CNE100000JJ7	CNY	7.283300	100.00	(850.0000)	ACT/360	2.137177	18,166.00	17,010.94	0.00	0.00
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Full Termination	24 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	134.390000	12,767.05	20.205276	2.00	1.000000
SDB3261928006	Close	NEW	02 Nov 2034	95	CNE100005PT2	CNY	7.283300	100.00	(703.2039)	ACT/360	18.450878	1,752.83	1,919.50	(0.35)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261928006		NEW	02 Nov 2034	0	CNE100005PT2	CNY		100.00	(475.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			21 Jan 2025											(2.50)	
	Buy	New Trade	24 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	134.390000	40,988.95	18.450878	2.00	1.000000
SDB3265959642	Open	NEW	25 Jan 2035	305	CNE100005PT2	CNY	7.283300	90.00	50.0000	ACT/360	18.450878	5,627.52	5,627.52	(1.13)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	132.976830	279,251.34	18.262959	2.00	1.000000
SDB3265959642	Open	NEW	25 Jan 2035	2,100	CNE100005PT2	CNY	7.283300	90.00	50.0000	ACT/360	18.262959	38,352.21	38,352.21	(7.67)	0.00
IDEMITSU KOSAN CO.,LTD. CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		5019.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,035.666666	(310,700.00)	1,035.599348	0.65	1.000000
SDB3260458784	Open	NEW	29 Sep 2034	(300)	JP3142500002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,035.599348	(310,679.80)	(310,679.80)	(20.20)	0.00
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123681		NEW	25 Sep 2034	0	CNE100000B81	CNY		100.00	(1,543.0151)	ACT/360	0.000000	0.00	0.00	0.00	0.00
IIDA GROUP HOLDINGS CMN															
			21 Jan 2025											0.00	
		Div Pay Ratio Change	21 Jan 2025		3291.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265882599		NEW	24 Jan 2035	0	JP3131090007	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		3291.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,253.750000	(901,500.00)	2,253.603506	0.65	1.000000
SDB3265882599	Open	AMEND	24 Jan 2035	(400)	JP3131090007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,253.603506	(901,441.40)	(901,441.40)	(58.60)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)															
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upside Trade	24 Jan 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	172.845002	69,138.00	23.738430	2.00	1.000000
SDB3260961780	Open	NEW	13 Oct 2034	400	CNE100004868	CNY	7.283300	90.00	50.0000	ACT/360	23.738430	9,495.37	9,495.37	(1.90)	0.00
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
			21 Jan 2025											11.00	
	Sell	Partial Termination	22 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	787.789672	(502,609.81)	9.190127	4.00	1.000000
SDB3264650040	Close	NEW	27 Dec 2034	(638)	INE335Y01020	INR	86.582500	78.16	75.0000	ACT/360	9.085069	(5,796.27)	(5,863.30)	(2.32)	0.00
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649850		NEW	02 Jan 2035	0	CNE000001OZ7	CNY		100.00	(170.7537)	ACT/360	0.000000	0.00	0.00	0.00	0.00
INFORICH CMN															
			21 Jan 2025											0.00	
	Sell	Upside Trade	23 Jan 2025		9338.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,375.000000	(437,500.00)	4,374.715625	0.65	1.000000
SDB3264649719	Open	NEW	27 Dec 2034	(100)	JP3153830009	JPY	1.000000	92.00	(650.0000)	ACT/365	4,374.715625	(437,471.56)	(437,471.56)	(28.44)	0.00
INFOSYS LIMITED CMN															
			21 Jan 2025											12.50	
	Buy	Upside Trade	22 Jan 2025		INFY.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,813.210084	25,484,667.73	20.976547	4.00	1.000000
SDB3265890695	Open	NEW	23 Jan 2035	14,055	INE009A01021	INR	86.582500	78.16	75.0000	ACT/360	20.976547	294,825.37	294,825.37	(117.74)	0.00
INFRATIL LIMITED CMN															
			21 Jan 2025											0.00	
	Sell	Upside Trade	23 Jan 2025		IIFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	11.900240	(7,199.65)	11.898455	1.50	1.000000
SDB3260121440	Open	NEW	22 Sep 2034	(605)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.898455	(7,198.57)	(7,198.57)	(1.08)	0.00
INNOVENT BIOLOGICS INC CMN															
			21 Jan 2025											10.85	
	Buy	Partial Termination	23 Jan 2025		1801.HK	HKD	HKD		2.925610	HKD-HONIX	31.250000	125,000.00	36.600000	1.20	1.000000
SDB3263308443	Close	NEW	29 Nov 2034	4,000	KYG4818G1010	HKD	1.000000	100.00	(30.0000)	ACT/365	31.287656	125,150.62	146,400.00	(15.00)	0.00
INPEX CMN															
			21 Jan 2025											0.00	
	Sell	Full Termination	23 Jan 2025		1605.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,921.250000	(4,995,250.00)	1,985.775806	0.65	1.000000
SDB3263242781	Close	NEW	29 Nov 2034	(2,600)	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,921.125119	(4,994,925.31)	(5,163,017.10)	(324.69)	0.00
INSTITUTE FOR Q-SHU PIONEERS O CMN															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3262936528		NEW	22 Nov 2034	0	JP3244850008	JPY		92.00	(2,292.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		300677.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.597500	(21,278.00)	3.648984	2.00	1.000000
SDB3260861215	Open	NEW	12 Oct 2034	(800)	CNE100003456	CNY	7.283300	100.00	(1,499.6781)	ACT/360	3.648984	(2,919.19)	(2,919.19)	(0.58)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		300677.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.319998	(5,264.00)	3.612120	2.00	1.000000
SDB3260861215	Open	NEW	12 Oct 2034	(200)	CNE100003456	CNY	7.283300	100.00	(1,499.6781)	ACT/360	3.612120	(722.42)	(722.42)	(0.14)	0.00

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066831553 (Cont.)															
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3264120675		Spread Change NEW	21 Jan 2025 14 Dec 2034		688301.SH CNE1000042V8	USD CNY	USD		4.330000 (1,851.2322)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
IWATANI INTERNATIONAL CMN															
	Buy Close	Partial Termination NEW	21 Jan 2025 23 Jan 2025 13 Dec 2034		8088.T JP3151600008	JPY JPY	JPY	92.00	0.228000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,736.722222 1,736.835109	1,563,050.00 1,563,151.60	1,799.000000 1,619,100.00	0.00 0.65 (101.60)	1.000000 0.00
JAPAN EXCHANGE GROUP CMN															
	Buy Open	Upsize Trade NEW	21 Jan 2025 23 Jan 2025 04 Oct 2034		8697.T JP3183200009	JPY JPY	JPY	90.00	0.228228 25.0000	JPY-BOJ-TONAT ACT/365	1,666.583333 1,666.691661	2,999,850.00 3,000,044.99	1,666.691661 3,000,044.99	0.00 0.65 (194.99)	1.000000 0.00
JAPAN POST BANK CMN															
	Sell Open	Upsize Trade NEW	21 Jan 2025 23 Jan 2025 18 Jan 2035		7182.T (13,100) JP3946750001	JPY JPY	JPY	92.00	0.228228 (25.0000)	JPY-BOJ-TONAT ACT/365	1,538.904580 1,538.804551	(20,159,650.00) (20,158,339.62)	1,538.804551 (20,158,339.62)	0.00 0.65 (1,310.38)	1.000000 0.00
JGC HOLDINGS CMN															
	Sell Open	Upsize Trade NEW	21 Jan 2025 23 Jan 2025 12 Oct 2034		1963.T (6,300) JP3667600005	JPY JPY	JPY	92.00	0.228228 (25.0000)	JPY-BOJ-TONAT ACT/365	1,342.650793 1,342.563521	(8,458,700.00) (8,458,150.18)	1,342.563521 (8,458,150.18)	0.00 0.65 (549.82)	1.000000 0.00
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change NEW	21 Jan 2025 21 Jan 2025 07 Dec 2034		601028.SH CNE100001914	USD CNY	USD	100.00	4.330000 (1,855.8261)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
	Sell Open	Upsize Trade NEW	21 Jan 2025 24 Jan 2025 08 Dec 2034		600461.SH (1,900) CNE000001HW3	USD CNY	USD	100.00	4.330000 (1,829.6375)	USD-Federal Funds-H.15 ACT/360	9.290002 1.274947	(17,651.00) (2,422.40)	1.274947 (2,422.40)	2.50 2.00 (0.48)	1.000000 0.00
	Sell Open	Upsize Trade NEW	21 Jan 2025 24 Jan 2025 08 Dec 2034		600461.SH (4,400) CNE000001HW3	USD CNY	USD	100.00	4.330000 (1,829.6375)	USD-Federal Funds-H.15 ACT/360	9.299092 1.275768	(40,916.00) (5,613.38)	1.275768 (5,613.38)	5.84 2.00 (1.12)	1.000000 0.00
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy Close	Partial Termination NEW	21 Jan 2025 24 Jan 2025 18 Jan 2035		600189.SH 33,700 CNE000000XG5	USD CNY	USD	100.00	4.330000 (1,750.0000)	USD-Federal Funds-H.15 ACT/360	7.027044 0.964816	236,811.38 32,514.30	0.961209 32,392.74	0.00 0.00	1.000000 0.00
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy Open	Upsize Trade NEW	21 Jan 2025 24 Jan 2025 12 Oct 2034		603279.SH 1,300 CNE100003M36	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	16.479997 2.263353	21,424.00 2,942.36	2.263353 2,942.36	0.84 2.00 (0.59)	1.000000 0.00
	Buy Open	Upsize Trade NEW	21 Jan 2025 24 Jan 2025 12 Oct 2034		603279.SH 700 CNE100003M36	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	16.504288 2.265932	11,553.00 1,586.15	2.265932 1,586.15	2.00 (0.32)	1.000000 0.00

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066831553 (Cont.)															
JUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		000799.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.729997	(4,873.00)	6.685402	2.00	1.000000
SDB3265743546	Open	NEW	19 Jan 2035	(100)	CNE000000S92	CNY	7.283300	100.00	(2,250.0000)	ACT/360	6.685402	(668.54)	(668.54)	(0.13)	0.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.810911	11,892.00	1.484764	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	1,100	CNE000001816	CNY	7.283300	90.00	50.0000	ACT/360	1.484764	1,633.24	1,633.24	(0.33)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.834997	1,083.50	1.487575	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	100	CNE000001816	CNY	7.283300	90.00	50.0000	ACT/360	1.487575	148.76	148.76	(0.03)	0.00
KAKAKU.COM, INC. CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		2371.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,306.625000	(922,650.00)	2,420.000000	0.65	1.000000
SDB3260121487	Close	NEW	22 Sep 2034	(400)	JP3206000006	JPY	1.000000	90.00	25.0000	ACT/365	2,306.475069	(922,590.03)	(968,000.00)	(59.97)	0.00
KASIKORNBANK PCL NVDR CMN															
			21 Jan 2025											0.21	
	Buy	Partial Termination	23 Jan 2025		KBANK_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	158.364384	6,714,649.88	4,612296	4.00	1.000000
SDB3265276894	Close	NEW	10 Jan 2035	42,400	TH0016010R14	THB	34.100000	100.00	(50.0000)	ACT/360	4.646072	196,993.45	195,561.35	(78.76)	0.00
KAWASAKI KISEN KAISHA, LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		9107.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,961.719697	12,947,350.00	1,961.847209	0.65	1.000000
SDB3265604050	Open	NEW	17 Jan 2035	6,600	JP3223800008	JPY	1.000000	90.00	25.0000	ACT/365	1,961.847209	12,948,191.58	12,948,191.58	(841.58)	0.00
KDDI CORPORATION CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		9433.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	4,829.652174	(11,108,200.00)	5,042.000000	0.65	1.000000
SDB3262936513	Close	NEW	22 Nov 2034	(2,300)	JP3496400007	JPY	1.000000	90.00	25.0000	ACT/365	4,829.338247	(11,107,477.97)	(11,596,600.00)	(722.03)	0.00
KINDEN CORPORATION CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		1944.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,007.937500	(2,406,350.00)	3,036.000000	0.65	1.000000
SDB3263707279	Close	NEW	07 Dec 2034	(800)	JP3263000006	JPY	1.000000	90.00	25.0000	ACT/365	3,007.741984	(2,406,193.59)	(2,428,800.00)	(156.41)	0.00
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688037.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265670317		NEW	18 Jan 2035	0	CNE100005X23	CNY		100.00	(1,681.0344)	ACT/360	0.000000	0.00	0.00	0.00	0.00
KINGSOFT CLOUD HOLDINGS LTD CMN															
			21 Jan 2025											10.85	
	Buy	Partial Termination	23 Jan 2025		3896.HK	HKD	HKD		2.925610	HKD-HONIX	4.943333	29,660.00	5.960000	1.20	1.000000
SDB3263707272	Close	NEW	07 Dec 2034	6,000	KYG5264S1012	HKD	1.000000	100.00	(800.8474)	ACT/365	4.949290	29,695.74	35,760.00	(3.56)	0.00
KIRIN HOLDINGS COMPANY, LTD CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		2503.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,926.500001	(1,348,550.00)	1,926.374778	0.65	1.000000
SDB3260121458	Open	NEW	22 Sep 2034	(700)	JP3258000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,926.374778	(1,348,462.34)	(1,348,462.34)	(87.66)	0.00

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066831553 (Cont.)															
KOBE BUSSAN CMN															
			21 Jan 2025											0.00	
SDB3265810051	Sell	Upsize Trade	23 Jan 2025		3038.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	3,480.500001	(2,784,400.00)	3,480.273768	0.65	1.000000
	Open	NEW	19 Jan 2035	(800)	JP3291200008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,480.273768	(2,784,219.01)	(2,784,219.01)	(180.99)	0.00
KOMATSU LTD. CMN															
			21 Jan 2025											0.00	
SDB3265959660	Sell	New Trade	23 Jan 2025		6301.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	4,366.562500	(6,986,500.00)	4,366.278673	0.65	1.000000
	Open	NEW	24 Jan 2035	(1,600)	JP3304200003	JPY	1.000000	100.00	(25.0000)	ACT/365	4,366.278673	(6,986,045.88)	(6,986,045.88)	(454.12)	0.00
KOTOBUKI SPIRITS CO., LTD. CMN															
			21 Jan 2025											0.00	
SDB3260427124	Sell	Partial Termination	23 Jan 2025		2222.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	2,167.125000	(1,733,700.00)	2,179.000000	0.65	1.000000
	Close	NEW	28 Sep 2034	(800)	JP3299600001	JPY	1.000000	90.00	25.0000	ACT/365	2,166.984137	(1,733,587.31)	(1,743,200.00)	(112.69)	0.00
KUBOTA CORP CMN															
			21 Jan 2025											0.00	
SDB3265743533	Sell	Upsize Trade	23 Jan 2025		6326.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	1,849.402299	(16,089,800.00)	1,849.282088	0.65	1.000000
	Open	NEW	18 Jan 2035	(8,700)	JP3266400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,849.282088	(16,088,754.17)	(16,088,754.17)	(1,045.84)	0.00
KYOCERA CORPORATION CMN															
			21 Jan 2025											0.00	
SDB3265345619	Buy	Full Termination	23 Jan 2025		6971.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	1,612.964285	2,258,150.00	1,653.512499	0.65	1.000000
	Close	NEW	11 Jan 2035	1,400	JP3249600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,613.069128	2,258,296.78	2,314,917.50	(146.78)	0.00
KYUDENKO CORPORATION CMN															
			21 Jan 2025											0.00	
SDB3265465925	Sell	Upsize Trade	23 Jan 2025		1959.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	5,185.000000	(1,555,500.00)	5,184.662975	0.65	1.000000
	Open	NEW	12 Jan 2035	(300)	JP3247050002	JPY	1.000000	92.00	(25.0000)	ACT/365	5,184.662975	(1,555,398.89)	(1,555,398.89)	(101.11)	0.00
LEOPALACE21 CORPORATION CMN															
			21 Jan 2025											0.00	
SDB3265959619	Sell	New Trade	23 Jan 2025		8848.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	555.840000	(1,389,600.00)	555.803870	0.65	1.000000
	Open	NEW	24 Jan 2035	(2,500)	JP3167500002	JPY	1.000000	100.00	(25.0000)	ACT/365	555.803870	(1,389,509.68)	(1,389,509.68)	(90.32)	0.00
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3260123395	Buy	Partial Termination	24 Jan 2025		603477.SH	USD	USD		4.33000	USD-Federal Funds-H.15	16.631066	332,621.32	2.423969	0.00	1.000000
	Close	NEW	25 Sep 2034	20,000	CNE100002T63	CNY	7.283300	100.00	(1,061.1204)	ACT/360	2.283452	45,669.04	48,479.38	0.00	0.00
			21 Jan 2025											5.84	
SDB3260123395	Sell	Upsize Trade	24 Jan 2025		603477.SH	USD	USD		4.33000	USD-Federal Funds-H.15	16.691816	(55,082.99)	2.289996	2.00	1.000000
	Open	NEW	25 Sep 2034	(3,300)	CNE100002T63	CNY	7.283300	100.00	(1,061.1204)	ACT/360	2.289996	(7,556.99)	(7,556.99)	(1.51)	0.00
			21 Jan 2025											2.50	
SDB3260123395	Sell	Upsize Trade	24 Jan 2025		603477.SH	USD	USD		4.33000	USD-Federal Funds-H.15	16.618333	(4,985.50)	2.280677	2.00	1.000000
	Open	NEW	25 Sep 2034	(300)	CNE100002T63	CNY	7.283300	100.00	(1,061.1204)	ACT/360	2.280677	(684.20)	(684.20)	(0.14)	0.00
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3265465945	Sell	Upsize Trade	24 Jan 2025		600758.SH	USD	USD		4.33000	USD-Federal Funds-H.15	3.305003	(1,652.50)	0.453574	2.00	1.000000
	Open	NEW	16 Jan 2035	(500)	CNE000000MW5	CNY	7.283300	100.00	(1,350.0000)	ACT/360	0.453574	(226.79)	(226.79)	(0.05)	0.00

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066831553 (Cont.)															
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		600758.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.325832	(27,936.99)	0.456280	2.00	1.000000
SDB3265465945	Open	NEW	16 Jan 2035	(8,400)	CNE000000MW5	CNY	7.283300	100.00	(1,350.0000)	ACT/360	0.456280	(3,832.75)	(3,832.75)	(0.77)	0.00
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.999999	(16,500.00)	2.057891	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(1,100)	CNE1000035N9	CNY	7.283300	100.00	(1,784.3163)	ACT/360	2.057891	(2,263.68)	(2,263.68)	(0.45)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.044002	(22,566.00)	2.064618	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(1,500)	CNE1000035N9	CNY	7.283300	100.00	(1,784.3163)	ACT/360	2.064618	(3,096.93)	(3,096.93)	(0.62)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262540419		NEW	16 Nov 2034	0	CNE1000035N9	CNY		100.00	(1,775.8787)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.565917	(138,000.99)	0.489218	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(38,700)	CNE000001HQ5	CNY	7.283300	100.00	(1,888.4969)	ACT/360	0.489218	(18,932.74)	(18,932.74)	(3.79)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.601807	(37,818.97)	0.494307	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(10,500)	CNE000001HQ5	CNY	7.283300	100.00	(1,888.4969)	ACT/360	0.494307	(5,190.22)	(5,190.22)	(1.04)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261654688		NEW	27 Oct 2034	0	CNE000001HQ5	CNY		100.00	(1,898.1415)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.932673	(29,033.46)	0.402476	2.00	1.000000
SDB3262800193	Open	NEW	20 Nov 2034	(9,900)	CNE0000005T1	CNY	7.283300	100.00	(1,129.2240)	ACT/360	0.402476	(3,984.51)	(3,984.51)	(0.80)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.929091	(93,438.00)	0.401850	2.00	1.000000
SDB3262800193	Open	NEW	20 Nov 2034	(31,900)	CNE0000005T1	CNY	7.283300	100.00	(1,129.2240)	ACT/360	0.401850	(12,819.01)	(12,819.01)	(2.57)	0.00
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
	Buy	Full Termination	23 Jan 2025		TLC.AX	AUD	AUD		4.334785	AUD-OIS-RBA	4.865031	43,254.99	5.008839	1.00	1.000000
SDB3265201674	Close	NEW	10 Jan 2035	8,891	AU0000219529	AUD	1.000000	100.00	(25.0000)	ACT/365	4.865518	43,259.32	44,533.59	(4.33)	0.00
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.366345	(280,812.00)	2.656922	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(14,500)	CNE100004116	CNY	7.283300	100.00	(2,095.0733)	ACT/360	2.656922	(38,525.37)	(38,525.37)	(7.71)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.280470	(782,787.08)	2.646025	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(40,600)	CNE100004116	CNY	7.283300	100.00	(2,095.0733)	ACT/360	2.646025	(107,428.62)	(107,428.62)	(21.50)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263242831		NEW	30 Nov 2034	0	CNE100004116	CNY		100.00	(1,984.6265)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upside Trade	24 Jan 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.806670	21,252.01	1.621521	2.00	1.000000
SDB3265743535	Open	NEW	19 Jan 2035	1,800	CNE000001PK1	CNY	7.283300	90.00	50.0000	ACT/360	1.621521	2,918.74	2,918.74	(0.58)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upside Trade	24 Jan 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.802500	2,360.50	1.620407	2.00	1.000000
SDB3265743535	Open	NEW	19 Jan 2035	200	CNE000001PK1	CNY	7.283300	90.00	50.0000	ACT/360	1.620407	324.08	324.08	(0.06)	0.00
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		LYC.AX	AUD	AUD		4.334785	AUD-OIS-RBA	6.896705	22,103.94	6.430000	1.00	1.000000
SDB3263707259	Close	NEW	07 Dec 2034	3,205	AU000000LYC6	AUD	1.000000	100.00	(25.0000)	ACT/365	6.897395	22,106.15	20,608.15	(2.21)	0.00
M&A RESEARCH INSTITUTE HOLDING CMN															
			21 Jan 2025											0.00	
	Buy	Upside Trade	23 Jan 2025		9552.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,915.250000	766,100.00	1,915.374491	0.65	1.000000
SDB3262178991	Open	NEW	08 Nov 2034	400	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	1,915.374491	766,149.80	766,149.80	(49.80)	0.00
MARUWA CO, LTD CMN															
			21 Jan 2025											0.00	
	Buy	Upside Trade	23 Jan 2025		5344.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	49,730.000000	4,973,000.00	49,733.232450	0.65	1.000000
SDB3265604040	Open	NEW	17 Jan 2035	100	JP3879250003	JPY	1.000000	90.00	25.0000	ACT/365	49,733.232450	4,973,323.25	4,973,323.25	(323.25)	0.00
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.01	
	Sell	New Trade	24 Jan 2025		300782.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.460000	(8,146.00)	11.176655	2.00	1.000000
SDB3265959688	Open	NEW	25 Jan 2035	(100)	CNE100003QK4	CNY	7.283300	100.00	(1,475.0000)	ACT/360	11.176655	(1,117.67)	(1,117.67)	(0.22)	0.00
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		300782.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.414103	(317,515.00)	11.169424	2.00	1.000000
SDB3265959688	Open	NEW	25 Jan 2035	(3,900)	CNE100003QK4	CNY	7.283300	100.00	(1,475.0000)	ACT/360	11.169424	(43,560.75)	(43,560.75)	(8.72)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		300782.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.298234	(138,207.00)	11.157257	2.00	1.000000
SDB3265959688	Open	NEW	25 Jan 2035	(1,700)	CNE100003QK4	CNY	7.283300	100.00	(1,475.0000)	ACT/360	11.157257	(18,967.34)	(18,967.34)	(3.80)	0.00
MEIDENSHA CORP. CMN															
			21 Jan 2025											0.00	
	Buy	Upside Trade	23 Jan 2025		6508.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,170.000000	417,000.00	4,170.271050	0.65	1.000000
SDB3262800249	Open	NEW	17 Nov 2034	100	JP3919800007	JPY	1.000000	90.00	25.0000	ACT/365	4,170.271050	417,027.10	417,027.10	(27.11)	0.00
MEITEC CORP. CMN															
			21 Jan 2025											0.00	
	Buy	Upside Trade	23 Jan 2025		9744.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,892.000000	578,400.00	2,892.187980	0.65	1.000000
SDB3260121428	Open	NEW	22 Sep 2034	200	JP3919200000	JPY	1.000000	90.00	25.0000	ACT/365	2,892.187980	578,437.60	578,437.60	(37.60)	0.00
MERCARI CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		4385.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,749.875000	1,399,900.00	1,793.000000	0.65	1.000000
SDB3262179001	Close	NEW	08 Nov 2034	800	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,749.988742	1,399,990.99	1,434,400.00	(90.99)	0.00
MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.884545	(18,573.00)	2.316437	2.00	1.000000
SDB3265406609	Open	NEW	12 Jan 2035	(1,100)	CNE1000040Z3	CNY	7.283300	100.00	(1,750.0000)	ACT/360	2.316437	(2,548.08)	(2,548.08)	(0.51)	0.00

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066831553 (Cont.)															
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											2.50	
SDB3265406609	Sell	Upsize Trade	24 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.829039	(122,851.98)	2.309594	2.00	1.000000
	Open	NEW	12 Jan 2035	(7,300)	CNE1000040Z3	CNY		7.283300	100.00	(1,750.0000)	2.309594	(16,860.04)	(16,860.04)	(3.37)	0.00
MITSUBISHI CORP. CMN															
			21 Jan 2025											0.00	
SDB3265670275	Buy	Partial Termination	23 Jan 2025		8058.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,466.477273	10,852,500.00	2,500.685546	0.65	1.000000
	Close	NEW	17 Jan 2035	4,400	JP3898400001	JPY		1.000000	92.00	(25.0000)	2,466.637594	10,853,205.41	11,003,016.40	(705.41)	0.00
MITSUBISHI HC CAPITAL CMN															
			21 Jan 2025											0.00	
SDB3262867379	Sell	Partial Termination	23 Jan 2025		8593.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,023.500000	(307,050.00)	1,042.000000	0.65	1.000000
	Close	NEW	22 Nov 2034	(300)	JP3499800005	JPY		1.000000	90.00	25.0000	1,023.433472	(307,030.04)	(312,600.00)	(19.96)	0.00
MITSUBISHI HEAVY IND CMN															
			21 Jan 2025											0.00	
SDB3264753544	Buy	Upsize Trade	23 Jan 2025		7011.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,069.987805	16,973,900.00	2,070.122354	0.65	1.000000
	Open	NEW	27 Dec 2034	8,200	JP3900000005	JPY		1.000000	90.00	25.0000	2,070.122354	16,975,003.30	16,975,003.30	(1,103.30)	0.00
MITSUBISHI MOTORS CMN															
			21 Jan 2025											0.00	
SDB3260962543	Sell	Upsize Trade	23 Jan 2025		7211.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	474.458462	(3,083,980.00)	474.427622	0.65	1.000000
	Open	NEW	12 Oct 2034	(6,500)	JP3899800001	JPY		1.000000	92.00	(25.0000)	474.427622	(3,083,779.54)	(3,083,779.54)	(200.46)	0.00
MIITSUI FUDOSAN CO., LTD. CMN															
			21 Jan 2025											0.00	
SDB3265959656	Sell	New Trade	23 Jan 2025		8801.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,284.537736	(6,808,050.00)	1,284.454241	0.65	1.000000
	Open	NEW	24 Jan 2035	(5,300)	JP3893200000	JPY		1.000000	100.00	(25.0000)	1,284.454241	(6,807,607.48)	(6,807,607.48)	(442.52)	0.00
MIURA CO., LTD CMN															
			21 Jan 2025											0.00	
SDB3265345612	Buy	Upsize Trade	23 Jan 2025		6005.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,818.285714	2,672,800.00	3,818.533903	0.65	1.000000
	Open	NEW	11 Jan 2035	700	JP3880800002	JPY		1.000000	90.00	25.0000	3,818.533903	2,672,973.73	2,672,973.73	(173.73)	0.00
MS&AD INSURANCE GROUP HOLDINGS CMN															
			21 Jan 2025											0.00	
SDB3265406651	Buy	Upsize Trade	23 Jan 2025		8725.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,192.916666	3,831,500.00	3,193.124206	0.65	1.000000
	Open	NEW	11 Jan 2035	1,200	JP3890310000	JPY		1.000000	90.00	25.0000	3,193.124206	3,831,749.05	3,831,749.05	(249.05)	0.00
MTR CORP LTD CMN															
			21 Jan 2025											0.00	
SDB3265345628	Buy	Upsize Trade	23 Jan 2025		0066.HK	HKD	HKD		2.925610	HKD-HONIX	24.350000	12,175.00	24.379342	1.20	1.000000
	Open	NEW	10 Jan 2035	500	HK0066009694	HKD		1.000000	100.00	30.0000	24.379342	12,189.67	12,189.67	(1.46)	0.00
			21 Jan 2025											0.00	
SDB3265345628	Buy	Upsize Trade	23 Jan 2025		0066.HK	HKD	HKD		2.925610	HKD-HONIX	24.150000	12,075.00	24.152898	1.20	1.000000
	Open	NEW	10 Jan 2035	500	HK0066009694	HKD		1.000000	100.00	30.0000	24.152898	12,076.45	12,076.45	(1.45)	0.00
MUANGTHAI CAPITAL PCL NVDR															
			21 Jan 2025											0.00	
SDB3260121409		Spread Change	21 Jan 2025		MTC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	TH6068010R19	THB		100.00		(2,568.6401)	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
MURATA MFG. CO., LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		6981.T	JPY	JPY		0.22828	JPY-BOJ-TONAT	2,428.590910	24,043,050.01	2,428.748768	0.65	1.000000
SDB3265810058	Open	NEW	19 Jan 2035	9,900	JP3914400001	JPY	1.000000	90.00	25.0000	ACT/365	2,428.748768	24,044,612.80	24,044,612.80	(1,562.80)	0.00
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.01	
	Sell	New Trade	24 Jan 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.879998	(3,688.00)	5.060091	2.00	1.000000
SDB3265959667	Open	NEW	25 Jan 2035	(100)	CNE100001RQ3	CNY	7.283300	100.00	(775.0000)	ACT/360	5.060091	(506.01)	(506.01)	(0.10)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.904169	(154,997.51)	5.064677	2.00	1.000000
SDB3265959667	Open	NEW	25 Jan 2035	(4,200)	CNE100001RQ3	CNY	7.283300	100.00	(775.0000)	ACT/360	5.064677	(21,271.64)	(21,271.64)	(4.26)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.013124	(59,221.00)	5.077932	2.00	1.000000
SDB3265959667	Open	NEW	25 Jan 2035	(1,600)	CNE100001RQ3	CNY	7.283300	100.00	(775.0000)	ACT/360	5.077932	(8,124.69)	(8,124.69)	(1.63)	0.00
NABTESCO CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		6268.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	2,718.500000	543,700.00	2,808.000000	0.65	1.000000
SDB3264390158	Close	NEW	20 Dec 2034	200	JP3651210001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,718.676702	543,735.34	561,600.00	(35.34)	0.00
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263186006		NEW	30 Nov 2034	0	CNE000000PR8	CNY		100.00	(1,993.5806)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NAN YA PLASTICS CORP CMN															
			21 Jan 2025											30.00	
	Sell	Upsize Trade	23 Jan 2025		1303.TW	USD	USD		4.330000	USD-Federal Funds-H.15	32.125005	(64,250.01)	0.977853	2.75	1.000000
SDB3265670297	Open	AMEND	17 Jan 2035	(2,000)	TW0001303006	TWD	32.745000	100.00	(40.0000)	ACT/360	0.977853	(1,955.71)	(1,955.71)	(0.54)	0.00
NANYA TECHNOLOGY CORPORATION ORD CMN															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		2408.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115580		NEW	08 Nov 2034	0	TW0002408002	TWD		100.00	(486.5291)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260128341		NEW	25 Sep 2034	0	CNE1000040F5	CNY		100.00	(1,874.2721)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265670281		NEW	18 Jan 2035	0	CNE100000NT8	CNY		100.00	(1,694.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002405.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530574		NEW	07 Dec 2034	0	CNE100000P69	CNY		100.00	(2,145.1188)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		NWL.AX	AUD	AUD		4.336746	AUD-OIS-RBA	28.159556	21,570.22	28.162372	1.00	1.000000
SDB3261588078	Open	NEW	25 Oct 2034	766	AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365	28.162372	21,572.38	21,572.38	(2.16)	0.00
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.220004	(1,122.00)	1.559534	2.00	1.000000
SDB3262115534	Close	NEW	09 Nov 2034	(100)	CNE100002CM2	CNY	7.283300	90.00	50.0000	ACT/360	1.539303	(153.93)	(155.95)	(0.03)	0.00
NEXTAGE CO. LTD. CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		3186.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,408.416667	(1,690,100.00)	1,408.325120	0.65	1.000000
SDB3265345643	Open	NEW	11 Jan 2035	(1,200)	JP3758210003	JPY	1.000000	92.00	(86.2012)	ACT/365	1,408.325120	(1,689,990.14)	(1,689,990.14)	(109.86)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		3186.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265345643		NEW	11 Jan 2035	0	JP3758210003	JPY		92.00	(87.7873)	ACT/365	0.000000	0.00	0.00	0.00	0.00
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121420		NEW	22 Sep 2034	0	THA271010R18	THB		100.00	(1,298.0344)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NIDEC CMN															
			21 Jan 2025											0.00	
	Buy	New Trade	23 Jan 2025		6594.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,789.162337	21,476,549.99	2,789.343633	0.65	1.000000
SDB3265959624	Open	NEW	24 Jan 2035	7,700	JP3734800000	JPY	1.000000	90.00	25.0000	ACT/365	2,789.343633	21,477,945.97	21,477,945.97	(1,395.98)	0.00
NIHON KOHDEN CORP. CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		6849.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,109.977500	42,199,550.00	2,156.000000	0.65	1.000000
SDB3260760809	Close	NEW	12 Oct 2034	20,000	JP3706800004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,110.114649	42,202,292.98	43,120,000.00	(2,742.97)	0.00
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.080932	(32,080.93)	4.401271	2.00	1.000000
SDB3260123594	Open	NEW	25 Sep 2034	(1,000)	CNE100003MS6	CNY	7.283300	100.00	(1,567.4002)	ACT/360	4.401271	(4,401.27)	(4,401.27)	(0.88)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.128574	(44,980.00)	4.409281	2.00	1.000000
SDB3260123594	Open	NEW	25 Sep 2034	(1,400)	CNE100003MS6	CNY	7.283300	100.00	(1,567.4002)	ACT/360	4.409281	(6,172.99)	(6,172.99)	(1.24)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123594		NEW	25 Sep 2034	0	CNE100003MS6	CNY		100.00	(1,545.3934)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		603297.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.271664	57,763.00	13.217477	2.00	1.000000
SDB3265531271	Open	NEW	18 Jan 2035	600	CNE100003J23	CNY	7.283300	90.00	50.0000	ACT/360	13.217477	7,930.49	7,930.49	(1.59)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		603297.SH	USD	USD		4.330000	USD-Federal Funds-H.15	95.145554	85,631.00	13.067234	2.00	1.000000
SDB3265531271	Open	NEW	18 Jan 2035	900	CNE100003J23	CNY	7.283300	90.00	50.0000	ACT/360	13.067234	11,760.51	11,760.51	(2.35)	0.00

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066831553 (Cont.)															
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	New Trade	24 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	113.149003	(113,149.00)	15.523222	2.00	1.000000
SDB3265959621	Open	NEW	25 Jan 2035	(1,000)	CNE100004G17	CNY	7.283300	100.00	(2,250.0000)	ACT/360	15.523222	(15,523.22)	(15,523.22)	(3.11)	0.00
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	24 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.700003	20,040.00	2.267642	2.00	1.000000
SDB3264857840	Close	NEW	02 Jan 2035	1,200	CNE100003LF5	CNY	7.283300	100.00	(441.0531)	ACT/360	2.293377	2,752.05	2,721.17	(0.55)	0.00
	Buy	Partial Termination	24 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.568187	2,193,627.96	2.270270	2.00	1.000000
SDB3264857840	Close	NEW	02 Jan 2035	132,400	CNE100003LF5	CNY	7.283300	100.00	(441.0531)	ACT/360	2.275465	301,271.57	300,583.73	(60.24)	0.00
	Buy	Partial Termination	24 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.633988	385,908.52	2.269264	2.00	1.000000
SDB3264857840	Close	NEW	02 Jan 2035	23,200	CNE100003LF5	CNY	7.283300	100.00	(441.0531)	ACT/360	2.283739	52,982.74	52,646.92	(10.60)	0.00
	Spread Change	NEW	21 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264857840	Open	NEW	02 Jan 2035	0	CNE100003LF5	CNY		100.00	(428.6292)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NIPPON ELEC GLASS CO LTD															
	Buy	Partial Termination	23 Jan 2025		5214.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,360.000000	672,000.00	3,371.000000	0.65	1.000000
SDB3260121508	Close	NEW	22 Sep 2034	200	JP3733400000	JPY	1.000000	92.05	(25.0000)	ACT/365	3,360.218400	672,043.68	674,200.00	(43.68)	0.00
NIPPON PAINT CO., LTD. CMN															
	Buy	Upsize Trade	23 Jan 2025		4612.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	999.000000	99,900.00	999.064935	0.65	1.000000
SDB3264255559	Open	NEW	15 Dec 2034	100	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	999.064935	99,906.49	99,906.49	(6.49)	0.00
NIPPON TELEGP & TELE CMN															
	Buy	Upsize Trade	23 Jan 2025		9432.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	150.963018	9,103,069.99	150.972831	0.65	1.000000
SDB3265810068	Open	NEW	19 Jan 2035	60,300	JP3735400008	JPY	1.000000	90.00	25.0000	ACT/365	150.972831	9,103,661.71	9,103,661.71	(591.70)	0.00
NITORI CO LTD CMN															
	Sell	Upsize Trade	23 Jan 2025		9843.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	19,091.875000	(15,273,500.00)	19,090.634028	0.65	1.000000
SDB3265465923	Open	NEW	12 Jan 2035	(800)	JP3756100008	JPY	1.000000	92.00	(25.0000)	ACT/365	19,090.634028	(15,272,507.22)	(15,272,507.22)	(992.78)	0.00
NOF CORPORATION CMN															
	Buy	Upsize Trade	23 Jan 2025		4403.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,086.318181	2,294,950.00	2,086.453792	0.65	1.000000
SDB3261588071	Open	NEW	25 Oct 2034	1,100	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,086.453792	2,295,099.17	2,295,099.17	(149.17)	0.00
NOMURA MICRO SCIENCE CMN															
	Buy	Full Termination	23 Jan 2025		6254.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,457.436202	82,815,600.01	2,311.000000	0.65	1.000000
SDB3260121385	Close	NEW	22 Sep 2034	33,700	JP3762950008	JPY	1.000000	92.00	(122.2883)	ACT/365	2,457.595935	82,820,983.01	77,880,700.00	(5,383.01)	0.00
	Spread Change	NEW	21 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260121385	Open	NEW	22 Sep 2034	0	JP3762950008	JPY		92.00	(122.1763)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
NORINCO INTERNATIONAL COOPERATION LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	New Trade	24 Jan 2025		000065.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.647406	(78,143.99)	1.323554	2.00	1.000000
SDB3265959626	Open	NEW	25 Jan 2035	(8,100)	CNE000000VZ9	CNY	7.283300	100.00	(1,450.0000)	ACT/360	1.323554	(10,720.79)	(10,720.79)	(2.15)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		000065.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.723750	(31,116.00)	1.334474	2.00	1.000000
SDB3265959626	Open	NEW	25 Jan 2035	(3,200)	CNE000000VZ9	CNY	7.283300	100.00	(1,450.0000)	ACT/360	1.334474	(4,270.32)	(4,270.32)	(0.85)	0.00
OBIC CO., LTD CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		4684.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	4,485.100000	(4,485,100.00)	4,693.000000	0.65	1.000000
SDB3260121432	Close	NEW	22 Sep 2034	(1,000)	JP3173400007	JPY	1.000000	90.00	25.0000	ACT/365	4,484.808468	(4,484,808.47)	(4,693,000.00)	(291.53)	0.00
OJI HOLDINGS CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		3861.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	603.477500	2,413,910.00	604.100000	0.65	1.000000
SDB3260458794	Close	NEW	29 Sep 2034	4,000	JP3174410005	JPY	1.000000	92.00	(25.0000)	ACT/365	603.516726	2,414,066.90	2,416,400.00	(156.90)	0.00
OLYMPUS CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		7733.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,298.392857	3,217,750.00	2,370.500000	0.65	1.000000
SDB3264178805	Close	NEW	14 Dec 2034	1,400	JP3201200007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,298.542253	3,217,959.15	3,318,700.00	(209.15)	0.00
OMRON CORPORATION CMN															
			21 Jan 2025											0.00	
		Div Pay Ratio Change	21 Jan 2025		6645.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265882581		NEW	24 Jan 2035	0	JP3197800000	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		6645.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,038.038462	(13,098,900.00)	5,037.710989	0.65	1.000000
SDB3265882581	Open	AMEND	24 Jan 2035	(2,600)	JP3197800000	JPY	1.000000	92.00	(25.0000)	ACT/365	5,037.710989	(13,098,048.57)	(13,098,048.57)	(851.43)	0.00
OPEN HOUSE GROUP CO., LTD. CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		3288.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	5,134.625000	(4,107,700.00)	5,134.291249	0.65	1.000000
SDB3265604071	Open	NEW	17 Jan 2035	(800)	JP3173540000	JPY	1.000000	92.00	(25.0000)	ACT/365	5,134.291249	(4,107,433.00)	(4,107,433.00)	(267.00)	0.00
ORACLE CORPORATION JAPAN CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		4716.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	14,231.250000	(17,077,500.00)	15,155.000000	0.65	1.000000
SDB3260588249	Close	NEW	04 Oct 2034	(1,200)	JP3689500001	JPY	1.000000	90.00	25.0000	ACT/365	14,230.324969	(17,076,389.96)	(18,186,000.00)	(1,110.04)	0.00
ORIENTAL LAND CO CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		4661.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,348.000000	334,800.00	3,422.000000	0.65	1.000000
SDB3264520326	Close	NEW	21 Dec 2034	100	JP3198900007	JPY	1.000000	92.00	(25.0000)	ACT/365	3,348.217620	334,821.76	342,200.00	(21.76)	0.00
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		ORG.AX	AUD	AUD		4.334785	AUD-OIS-RBA	10.950483	88,841.27	10.887060	1.00	1.000000
SDB3262115576	Close	NEW	08 Nov 2034	8,113	AU0000000ORG5	AUD	1.000000	100.00	(25.0000)	ACT/365	10.951578	88,850.15	88,326.72	(8.88)	0.00

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06831553 (Cont.)															
ORIX CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		8591.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,283.945245	(113,952,900.00)	3,239.868428	0.65	1.000000
SDB3265406632	Close	NEW	11 Jan 2035	(34,700)	JP3200450009	JPY	1.000000	90.00	25.0000	ACT/365	3,283.731789	(113,945,493.08)	(112,423,434.46)	(7,406.94)	0.00
OSAKA GAS CO., LTD. CMN															
	Buy	Partial Termination	21 Jan 2025											0.00	
	Close	NEW	23 Jan 2025		9532.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,172.000000	317,200.00	3,460.000000	0.65	1.000000
SDB3264255517	Close	NEW	15 Dec 2034	100	JP3180400008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,172.206180	317,220.62	346,000.00	(20.62)	0.00
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
	Buy	New Trade	21 Jan 2025											(2.50)	
	Open	NEW	24 Jan 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.451382	859,505.55	1.160320	2.00	1.000000
SDB3265959630	Open	NEW	25 Jan 2035	101,700	CNE1000007Q1	CNY	7.283300	90.00	50.0000	ACT/360	1.160320	118,004.54	118,004.54	(23.60)	0.00
	Buy	Upsize Trade	21 Jan 2025											0.84	
	Open	NEW	24 Jan 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.463413	2,644,816.56	1.162360	2.00	1.000000
SDB3265959630	Open	NEW	25 Jan 2035	312,500	CNE1000007Q1	CNY	7.283300	90.00	50.0000	ACT/360	1.162360	363,237.50	363,237.50	(72.63)	0.00
	Buy	Upsize Trade	21 Jan 2025											0.01	
	Open	NEW	24 Jan 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.457915	97,266.02	1.161508	2.00	1.000000
SDB3265959630	Open	NEW	25 Jan 2035	11,500	CNE1000007Q1	CNY	7.283300	90.00	50.0000	ACT/360	1.161508	13,357.34	13,357.34	(2.67)	0.00
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	21 Jan 2025											0.00	
	Open	NEW	23 Jan 2025		PLS.AX	AUD	AUD		4.336746	AUD-OIS-RBA	2.449587	(5,364.60)	2.449342	1.00	1.000000
SDB3264983884	Open	NEW	04 Jan 2035	(2,190)	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.449342	(5,364.06)	(5,364.06)	(0.54)	0.00
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	21 Jan 2025											2.50	
	Open	NEW	24 Jan 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.931670	(16,077.01)	1.225770	2.00	1.000000
SDB3260123573	Open	NEW	25 Sep 2034	(1,800)	CNE000001PH7	CNY	7.283300	100.00	(957.5157)	ACT/360	1.225770	(2,206.39)	(2,206.39)	(0.44)	0.00
	Sell	Upsize Trade	21 Jan 2025											5.84	
	Open	NEW	24 Jan 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.925881	(15,174.00)	1.224566	2.00	1.000000
SDB3260123573	Open	NEW	25 Sep 2034	(1,700)	CNE000001PH7	CNY	7.283300	100.00	(957.5157)	ACT/360	1.224566	(2,081.76)	(2,081.76)	(0.42)	0.00
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	21 Jan 2025											5.84	
	Open	NEW	24 Jan 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	151.359996	(45,408.00)	20.765493	2.00	1.000000
SDB3262800219	Open	NEW	20 Nov 2034	(300)	CNE100005998	CNY	7.283300	100.00	(1,716.8288)	ACT/360	20.765493	(6,229.65)	(6,229.65)	(1.25)	0.00
	Spread Change		21 Jan 2025											0.00	
	NEW		21 Jan 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800219	NEW		20 Nov 2034	0	CNE100005998	CNY	100.00		(1,550.5849)	ACT/360	0.000000	0.00	0.00	0.00	0.00
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	21 Jan 2025											2.50	
	Open	NEW	24 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.020941	(103,933.48)	0.689067	2.00	1.000000
SDB3264328874	Open	NEW	21 Dec 2034	(20,700)	CNE1000017G1	CNY	7.283300	100.00	(1,033.7469)	ACT/360	0.689067	(14,263.69)	(14,263.69)	(2.85)	0.00
	Sell	Upsize Trade	21 Jan 2025											5.84	
	Open	NEW	24 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.019493	(2,657,821.54)	0.688638	2.00	1.000000
SDB3264328874	Open	NEW	21 Dec 2034	(529,500)	CNE1000017G1	CNY	7.283300	100.00	(1,033.7469)	ACT/360	0.688638	(364,633.82)	(364,633.82)	(72.98)	0.00

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066831553 (Cont.)															
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
			21 Jan 2025											30.00	
	Sell	Upsize Trade	23 Jan 2025		6770.TW	USD	USD		4.330000	USD-Federal Funds-H.15	18.150006	(108,900.04)	0.552468	2.75	1.000000
SDB3262115563	Open	AMEND	08 Nov 2034	(6,000)	TW0006770001	TWD	32.745000	100.00	(297.8882)	ACT/360	0.552468	(3,314.81)	(3,314.81)	(0.91)	0.00
PT BANK CENTRAL ASIA TBK SCRIPLESS															
			21 Jan 2025											4.66	
	Buy	Upsize Trade	23 Jan 2025		BBCA.JK	USD	USD		4.330000	USD-Federal Funds-H.15	9,613.535405	796,962,085.07	0.588912	5.00	1.000000
SDB3265058824	Open	NEW	04 Jan 2035	82,900	ID1000109507	IDR	16340.000108	85.00	65.0000	ACT/360	0.588912	48,820.80	48,820.80	(24.39)	0.00
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
			21 Jan 2025											14.66	
	Sell	Partial Termination	23 Jan 2025		BBRI.JK	USD	USD		4.330000	USD-Federal Funds-H.15	4,296.618712	(3,490,573,041.63)	0.236794	5.00	1.000000
SDB3265604671	Close	NEW	17 Jan 2035	(812,400)	ID1000118201	IDR	16340.000108	85.00	65.0000	ACT/360	0.262434	(213,201.38)	(192,371.45)	(106.81)	0.00
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
			21 Jan 2025											0.21	
	Buy	Upsize Trade	23 Jan 2025		PTTEP_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	123.111096	553,999.93	3.611816	4.00	1.000000
SDB3260121401	Open	NEW	22 Sep 2034	4,500	TH0355010R16	THB	34.100000	90.00	40.0000	ACT/360	3.611816	16,253.17	16,253.17	(6.50)	0.00
PTT PUBLIC COMPANY LIMITED NVDR															
			21 Jan 2025											0.21	
	Sell	Partial Termination	23 Jan 2025		PTT_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	30.866743	(7,377,151.58)	0.884188	4.00	1.000000
SDB3265407096	Close	NEW	11 Jan 2035	(239,000)	TH0646010R18	THB	34.100000	90.00	40.0000	ACT/360	0.904802	(216,247.68)	(211,320.98)	(86.54)	0.00
RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S															
			21 Jan 2025											11.00	
	Sell	Full Termination	22 Jan 2025		RAIT.NS	USD	USD		4.330000	USD-Federal Funds-H.15	406.717240	(556,389.18)	4.298909	4.00	1.000000
SDB3265604661	Close	NEW	16 Jan 2035	(1,368)	INEODD101019	INR	86.582500	78.16	75.0000	ACT/360	4.690407	(6,416.48)	(5,880.91)	(2.57)	0.00
RAKUTEN GROUP CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		4755.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	907.112821	7,075,480.00	920.049778	0.65	1.000000
SDB3265272399	Close	NEW	11 Jan 2035	7,800	JP3967200001	JPY	1.000000	92.00	(25.0000)	ACT/365	907.171783	7,075,939.91	7,176,388.27	(459.91)	0.00
RECRUIT HOLDINGS CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		6098.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	10,657.500000	(14,920,500.00)	10,670.666679	0.65	1.000000
SDB3265670273	Close	NEW	17 Jan 2035	(1,400)	JP3970300004	JPY	1.000000	90.00	25.0000	ACT/365	10,656.807262	(14,919,530.17)	(14,938,933.35)	(969.83)	0.00
RELO GROUP, INC. CMN															
			21 Jan 2025											0.00	
		Div Pay Ratio Change	21 Jan 2025		8876.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265882570		NEW	24 Jan 2035	0	JP3755200007	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		8876.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,814.750000	(725,900.00)	1,814.632041	0.65	1.000000
SDB3265882570	Open	AMEND	24 Jan 2035	(400)	JP3755200007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,814.632041	(725,852.82)	(725,852.82)	(47.18)	0.00
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589496		NEW	07 Dec 2034	0	CNE100005B03	CNY		100.00	(1,313.6386)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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06831553 (Cont.)															
RENESAS ELECTRONICS CMN															
			21 Jan 2025											0.00	
	Sell	New Trade	23 Jan 2025		6723.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,069.428572	(2,897,200.00)	2,069.294059	0.65	1.000000
SDB3265959620	Open	NEW	24 Jan 2025	(1,400)	JP3164720009	JPY	1.000000	100.00	(25.0000)	ACT/365	2,069.294059	(2,897,011.68)	(2,897,011.68)	(188.32)	0.00
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		603893.SH	USD	USD		4.330000	USD-Federal Funds-H.15	149.686001	(224,529.00)	20.535833	2.00	1.000000
SDB3265465933	Open	NEW	16 Jan 2025	(1,500)	CNE100003RK2	CNY	7.283300	100.00	(1,400.0000)	ACT/360	20.535833	(30,803.75)	(30,803.75)	(6.17)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		603893.SH	USD	USD		4.330000	USD-Federal Funds-H.15	141.332497	(28,266.50)	19.396276	2.00	1.000000
SDB3265465933	Open	NEW	16 Jan 2025	(200)	CNE100003RK2	CNY	7.283300	100.00	(1,400.0000)	ACT/360	19.396276	(3,879.26)	(3,879.26)	(0.78)	0.00
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002493.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123522		NEW	25 Sep 2024	0	CNE10000W60	CNY		100.00	(1,303.5193)	ACT/360	0.000000	0.00	0.00	0.00	0.00
RORZE CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		6323.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,825.468750	(2,920,750.00)	1,825.350095	0.65	1.000000
SDB3265201688	Open	NEW	11 Jan 2025	(1,600)	JP3982200002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,825.350095	(2,920,560.15)	(2,920,560.15)	(189.85)	0.00
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.499997	(9,450.00)	4.321571	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2025	(300)	CNE1000033M6	CNY	7.283300	100.00	(1,456.9230)	ACT/360	4.321571	(1,296.47)	(1,296.47)	(0.26)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649887		NEW	02 Jan 2025	0	CNE1000033M6	CNY		100.00	(1,782.6000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SAILUN GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	New Trade	24 Jan 2025		601058.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.349070	(66,001.00)	2.105781	2.00	1.000000
SDB3265959655	Open	NEW	25 Jan 2025	(4,300)	CNE1000015F7	CNY	7.283300	100.00	(1,725.0000)	ACT/360	2.105781	(9,054.86)	(9,054.86)	(1.81)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		601058.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.284882	(252,200.55)	2.097676	2.00	1.000000
SDB3265959655	Open	NEW	25 Jan 2025	(16,500)	CNE1000015F7	CNY	7.283300	100.00	(1,725.0000)	ACT/360	2.097676	(34,611.65)	(34,611.65)	(6.93)	0.00
SANKYO CO., LTD.															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		6417.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,090.500001	(209,050.00)	2,090.364118	0.65	1.000000
SDB3260961779	Open	NEW	12 Oct 2024	(100)	JP3326410002	JPY	1.000000	92.00	(25.0000)	ACT/365	2,090.364118	(209,036.41)	(209,036.41)	(13.59)	0.00
SANRIO CO LTD															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		8136.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	4,991.583333	5,989,900.00	5,540.000000	0.65	1.000000
SDB3260760905	Close	NEW	12 Oct 2024	1,200	JP3343200006	JPY	1.000000	92.00	(25.0000)	ACT/365	4,991.907786	5,990,289.34	6,648,000.00	(389.34)	0.00

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06831553 (Cont.)															
SANSAN CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		4443.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,317.533334	(3,476,300.00)	2,295.000000	0.65	1.000000
SDB3261510782	Close	NEW	25 Oct 2034	(1,500)	JP3332540008	JPY	1.000000	90.00	25.0000	ACT/365	2,317.382694	(3,476,074.04)	(3,442,500.00)	(225.96)	0.00
SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		603033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.260002	(14,586.00)	1.819176	2.00	1.000000
SDB3265531280	Open	NEW	18 Jan 2035	(1,100)	CNE100002ZZ5	CNY	7.283300	100.00	(1,725.0000)	ACT/360	1.819176	(2,001.09)	(2,001.09)	(0.40)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		603033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.418752	(5,367.50)	1.841571	2.00	1.000000
SDB3265531280	Open	NEW	18 Jan 2035	(400)	CNE100002ZZ5	CNY	7.283300	100.00	(1,725.0000)	ACT/360	1.841571	(736.63)	(736.63)	(0.15)	0.00
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263426682		NEW	04 Dec 2034	0	CNE100000FS6	CNY		100.00	(1,549.9866)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		4887.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,023.166666	1,213,900.00	2,151.000000	0.65	1.000000
SDB3260121384	Close	NEW	22 Sep 2034	600	JP3323040000	JPY	1.000000	92.35	(25.0000)	ACT/365	2,023.298172	1,213,978.90	1,290,600.00	(78.90)	0.00
SBI HOLDINGS, INC. CMN															
			21 Jan 2025											0.00	
	Sell	Upside Trade	23 Jan 2025		8473.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,035.842106	(7,668,100.00)	4,035.579776	0.65	1.000000
SDB3265345666	Open	NEW	11 Jan 2035	(1,900)	JP3436120004	JPY	1.000000	92.00	(25.0000)	ACT/365	4,035.579776	(7,667,601.57)	(7,667,601.57)	(498.43)	0.00
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			21 Jan 2025											0.00	
	Sell	Upside Trade	23 Jan 2025		SCG.AX	AUD	AUD		4.336746	AUD-OIS-RBA	3.626506	(34,945.01)	3.626143	1.00	1.000000
SDB3265604030	Open	NEW	17 Jan 2035	(9,636)	AU000000SCG8	AUD	1.000000	100.00	(25.0000)	ACT/365	3.626143	(34,941.51)	(34,941.51)	(3.49)	0.00
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			21 Jan 2025											0.21	
	Sell	Upside Trade	23 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	17.457103	(614,490.03)	0.511723	4.00	1.000000
SDB3265128016	Open	NEW	05 Jan 2035	(35,200)	TH0098010R12	THB	34.100000	100.00	(4,000.0000)	ACT/360	0.511723	(18,012.65)	(18,012.65)	(7.21)	0.00
SCREEN HOLDINGS CMN															
			21 Jan 2025											0.00	
	Sell	Upside Trade	23 Jan 2025		7735.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	11,028.125000	(17,645,000.00)	11,027.408172	0.65	1.000000
SDB3265406635	Open	NEW	11 Jan 2035	(1,600)	JP3494600004	JPY	1.000000	92.00	(25.0000)	ACT/365	11,027.408172	(17,643,853.08)	(17,643,853.08)	(1,146.92)	0.00
SCKS CORPORATION CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		9719.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,235.357143	(9,059,000.00)	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	3,235.146845	(9,058,411.17)	(9,326,800.00)	(588.84)	0.00
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.01	
	Buy	Upside Trade	24 Jan 2025		600886.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.530001	8,718.00	1.995375	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	600	CNE000000JM2	CNY	7.283300	90.00	50.0000	ACT/360	1.995375	1,197.22	1,197.22	(0.24)	0.00

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066831553 (Cont.)															
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		600886.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.526683	367,525.08	1.995086	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	25,300	CNE000000JM2	CNY	7.283300	90.00	50.0000	ACT/360	1.995086	50,475.68	50,475.68	(10.09)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		600886.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.524602	36,311.50	1.994134	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	2,500	CNE000000JM2	CNY	7.283300	90.00	50.0000	ACT/360	1.994134	4,985.34	4,985.34	(1.00)	0.00
SEKISUI HOUSE, LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		1928.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,615.000000	723,000.00	3,782.000000	0.65	1.000000
SDB3263707268	Close	NEW	07 Dec 2034	200	JP3420600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,615.234975	723,046.99	756,400.00	(46.99)	0.00
SEVEN & I HOLDINGS CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		3382.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,446.915255	14,436,800.00	2,437.884604	0.65	1.000000
SDB3265604067	Close	NEW	17 Jan 2035	5,900	JP3422950000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,447.074304	14,437,738.39	14,383,519.16	(938.39)	0.00
SEVEN BANK CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		8410.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	308.317647	524,140.00	308.337688	0.65	1.000000
SDB3263530540	Open	NEW	06 Dec 2034	1,700	JP3105220002	JPY	1.000000	90.00	25.0000	ACT/365	308.337688	524,174.07	524,174.07	(34.07)	0.00
SHAANXI HEIMAO COOKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	Full Termination	24 Jan 2025		601015.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.153902	111,017.35	0.455131	0.00	1.000000
SDB3263985580	Close	NEW	14 Dec 2034	35,200	CNE100001VV5	CNY	7.283300	100.00	(1,730.8948)	ACT/360	0.433032	15,242.73	16,020.60	0.00	0.00
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.830001	2,383.00	3.329115	2.00	1.000000
SDB3265201724	Close	NEW	11 Jan 2035	100	CNE000001FR7	CNY	7.283300	100.00	(1,275.0000)	ACT/360	3.271705	327.17	332.91	(0.07)	0.00
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.493751	(26,795.00)	4.596636	2.00	1.000000
SDB3265604097	Open	NEW	18 Jan 2035	(800)	CNE100001ZW4	CNY	7.283300	100.00	(1,625.0000)	ACT/360	4.596636	(3,677.31)	(3,677.31)	(0.74)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.287497	(13,315.00)	4.566803	2.00	1.000000
SDB3265604097	Open	NEW	18 Jan 2035	(400)	CNE100001ZW4	CNY	7.283300	100.00	(1,625.0000)	ACT/360	4.566803	(1,826.72)	(1,826.72)	(0.37)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265604097		NEW	18 Jan 2035	0	CNE100001ZW4	CNY		100.00	(1,916.8367)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.233945	(72,661.01)	1.404023	2.00	1.000000
SDB3264921675	Open	NEW	05 Jan 2035	(7,100)	CNE000000LN6	CNY	7.283300	100.00	(2,250.0000)	ACT/360	1.404023	(9,968.56)	(9,968.56)	(2.00)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.299645	(43,258.51)	1.413509	2.00	1.000000
SDB3264921675	Open	NEW	05 Jan 2035	(4,200)	CNE000000LN6	CNY	7.283300	100.00	(2,250.0000)	ACT/360	1.413509	(5,936.74)	(5,936.74)	(1.19)	0.00

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06831553 (Cont.)															
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.826248	3,861.00	0.662834	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	800	CNE0000008S7	CNY	7.283300	90.00	50.0000	ACT/360	0.662834	530.27	530.27	(0.11)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.848334	1,454.50	0.665645	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	300	CNE0000008S7	CNY	7.283300	90.00	50.0000	ACT/360	0.665645	199.69	199.69	(0.04)	0.00
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406688		NEW	12 Jan 2035	0	CNE100004ZJ5	CNY		100.00	(1,748.1098)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265670320		NEW	18 Jan 2035	0	CNE1000011K6	CNY		100.00	(2,263.6898)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	199.630082	99,815.04	27.417077	2.00	1.000000
SDB3260188355	Open	NEW	10 Oct 2034	500	CNE100003LY6	CNY	7.283300	90.00	50.0000	ACT/360	27.417077	13,708.54	13,708.54	(2.74)	0.00
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.243402	35,608.50	1.955527	2.00	1.000000
SDB3260961496	Open	NEW	13 Oct 2034	2,500	CNE0000006D3	CNY	7.283300	90.00	50.0000	ACT/360	1.955527	4,888.82	4,888.82	(0.98)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.228866	75,412.99	1.954184	2.00	1.000000
SDB3260961496	Open	NEW	13 Oct 2034	5,300	CNE0000006D3	CNY	7.283300	90.00	50.0000	ACT/360	1.954184	10,357.18	10,357.18	(2.07)	0.00
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127439		NEW	08 Jan 2035	0	CNE100002G92	CNY		100.00	(1,711.3636)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.322222	32,980.00	2.516363	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	1,800	CNE1000006J8	CNY	7.283300	90.00	50.0000	ACT/360	2.516363	4,529.45	4,529.45	(0.91)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.339502	18,339.50	2.517895	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	1,000	CNE1000006J8	CNY	7.283300	90.00	50.0000	ACT/360	2.517895	2,517.89	2,517.89	(0.50)	0.00
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	New Trade	24 Jan 2025		600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.329782	(157,917.00)	4.709797	2.00	1.000000
SDB3265959673	Open	NEW	25 Jan 2035	(4,600)	CNE000000370	CNY	7.283300	100.00	(2,250.0000)	ACT/360	4.709797	(21,665.07)	(21,665.07)	(4.34)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.235387	(44,506.00)	4.698417	2.00	1.000000
SDB3265959673	Open	NEW	25 Jan 2035	(1,300)	CNE000000370	CNY	7.283300	100.00	(2,250.0000)	ACT/360	4.698417	(6,107.94)	(6,107.94)	(1.22)	0.00

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066831553 (Cont.)															
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.234741	(55,565.18)	3.599216	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(2,118)	CNE1000041Z1	CNY	7.283300	100.00	(1,608.6206)	ACT/360	3.599216	(7,623.14)	(7,623.14)	(1.53)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.004212	(38,538.24)	3.568782	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(1,482)	CNE1000041Z1	CNY	7.283300	100.00	(1,608.6206)	ACT/360	3.568782	(5,288.93)	(5,288.93)	(1.06)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530590		NEW	07 Dec 2034	0	CNE1000041Z1	CNY		100.00	(1,603.0470)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.233817	(107,863.00)	1.129620	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(13,100)	CNE000000C17	CNY	7.283300	100.00	(2,183.0357)	ACT/360	1.129620	(14,798.02)	(14,798.02)	(2.96)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.167271	(371,610.83)	1.120865	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(45,500)	CNE000000C17	CNY	7.283300	100.00	(2,183.0357)	ACT/360	1.120865	(50,999.36)	(50,999.36)	(10.20)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465930		NEW	16 Jan 2035	0	CNE000000C17	CNY		100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		600284.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.852489	(108,271.05)	0.802919	2.00	1.000000
SDB3261985894	Open	NEW	03 Nov 2034	(18,500)	CNE000001GY1	CNY	7.283300	100.00	(1,816.0866)	ACT/360	0.802919	(14,854.00)	(14,854.00)	(2.97)	0.00
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600662.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261510770		NEW	26 Oct 2034	0	CNE0000002W2	CNY		100.00	(1,335.3241)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	New Trade	24 Jan 2025		002028.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	77.423016	(565,188.02)	10.621876	2.00	1.000000
SDB3265959674	Open	NEW	25 Jan 2035	(7,300)	CNE000001KM8	CNY	7.283300	100.00	(35.0000)	ACT/360	10.621876	(77,539.69)	(77,539.69)	(15.52)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		002028.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	77.483426	(813,575.97)	10.633718	2.00	1.000000
SDB3265959674	Open	NEW	25 Jan 2035	(10,500)	CNE000001KM8	CNY	7.283300	100.00	(35.0000)	ACT/360	10.633718	(111,654.04)	(111,654.04)	(22.34)	0.00
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		600820.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.262501	(25,050.00)	0.859457	2.00	1.000000
SDB3260123654	Open	NEW	25 Sep 2034	(4,000)	CNE000000B83	CNY	7.283300	100.00	(488.9236)	ACT/360	0.859457	(3,437.83)	(3,437.83)	(0.69)	0.00
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		600820.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.250003	(21,875.01)	0.857455	2.00	1.000000
SDB3260123654	Open	NEW	25 Sep 2034	(3,500)	CNE000000B83	CNY	7.283300	100.00	(488.9236)	ACT/360	0.857455	(3,001.09)	(3,001.09)	(0.60)	0.00
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	123.095003	24,619.00	17.261393	2.00	1.000000
SDB3260427132	Close	NEW	10 Oct 2034	200	CNE1000005PN5	CNY	7.283300	100.00	(1,401.2573)	ACT/360	16.900148	3,380.03	3,452.28	(0.68)	0.00

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066831553 (Cont.)															
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											0.84	
SDB3260427132	Buy	Partial Termination	24 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	121.500001	72,900.00	17.261393	2.00	1.000000
	Close	NEW	10 Oct 2034	600	CNE100005PN5	CNY	7.283300	100.00	(1,401.2573)	ACT/360	16.686738	10,012.04	10,356.84	(2.00)	0.00
			21 Jan 2025											0.00	
SDB3260427132		Spread Change	21 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	10 Oct 2034	0	CNE100005PN5	CNY		100.00	(1,400.6408)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3265670282		Spread Change	21 Jan 2025		600641.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	18 Jan 2035	0	CNE0000008P3	CNY		100.00	(2,068.5606)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3260122819	Buy	Upsize Trade	24 Jan 2025		600320.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.762664	5,644.00	0.516762	2.00	1.000000
	Open	NEW	25 Sep 2034	1,500	CNE000001683	CNY	7.283300	90.00	50.0000	ACT/360	0.516762	775.14	775.14	(0.15)	0.00
			21 Jan 2025											(2.50)	
SDB3260122819	Buy	Upsize Trade	24 Jan 2025		600320.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.781365	12,478.50	0.519157	2.00	1.000000
	Open	NEW	25 Sep 2034	3,300	CNE000001683	CNY	7.283300	90.00	50.0000	ACT/360	0.519157	1,713.22	1,713.22	(0.34)	0.00
SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
SDB3263116835	Buy	Upsize Trade	24 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.145741	24,184.98	0.706477	2.00	1.000000
	Open	NEW	27 Nov 2034	4,700	CNE000001G20	CNY	7.283300	90.00	50.0000	ACT/360	0.706477	3,320.44	3,320.44	(0.66)	0.00
			21 Jan 2025											0.84	
SDB3263116835	Buy	Upsize Trade	24 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.149258	104,015.01	0.707196	2.00	1.000000
	Open	NEW	27 Nov 2034	20,200	CNE000001G20	CNY	7.283300	90.00	50.0000	ACT/360	0.707196	14,285.36	14,285.36	(2.86)	0.00
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3265406674	Buy	Full Termination	24 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.307704	536,254.03	4.481718	0.00	1.000000
	Close	NEW	12 Jan 2035	16,100	CNE100003K95	CNY	7.283300	100.00	(2,250.0000)	ACT/360	4.573161	73,627.89	72,155.66	0.00	0.00
			21 Jan 2025											0.00	
SDB3265959670	Buy	New Trade	24 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.307704	19,984.62	4.573161	0.00	1.000000
	Open	NEW	25 Jan 2035	600	CNE100003K95	CNY	7.283300	90.00	50.0000	ACT/360	4.573161	2,743.90	2,743.90	0.00	0.00
			21 Jan 2025											2.50	
SDB3265959670	Sell	Full Termination	24 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.559535	(20,135.72)	4.573161	2.00	1.000000
	Close	NEW	25 Jan 2035	(600)	CNE100003K95	CNY	7.283300	90.00	50.0000	ACT/360	4.605664	(2,763.40)	(2,743.90)	(0.55)	0.00
			21 Jan 2025											2.50	
SDB3265959713	Sell	New Trade	24 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.559535	(161,085.77)	4.605664	2.00	1.000000
	Open	NEW	25 Jan 2035	(4,800)	CNE100003K95	CNY	7.283300	100.00	(1,960.1852)	ACT/360	4.605664	(22,107.19)	(22,107.19)	(4.42)	0.00
			21 Jan 2025											5.84	
SDB3265959713	Sell	Upsize Trade	24 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.579035	(416,380.03)	4.606800	2.00	1.000000
	Open	NEW	25 Jan 2035	(12,400)	CNE100003K95	CNY	7.283300	100.00	(1,960.1852)	ACT/360	4.606800	(57,124.32)	(57,124.32)	(11.43)	0.00
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3260123649	Sell	Upsize Trade	24 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.520236	(384,041.90)	0.894529	2.00	1.000000
	Open	NEW	25 Sep 2034	(58,900)	CNE100000JM1	CNY	7.283300	100.00	(726.1430)	ACT/360	0.894529	(52,687.76)	(52,687.76)	(10.55)	0.00

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066831553 (Cont.)															
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											2.50	
SDB3260123649	Sell	Upsize Trade	24 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.548128	(180,073.52)	0.898656	2.00	1.000000
	Open	NEW	25 Sep 2034	(27,500)	CNE10000JM1	CNY	7.283300	100.00	(726.1430)	ACT/360	0.898656	(24,713.04)	(24,713.04)	(4.94)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123649	NEW	NEW	25 Sep 2034	0	CNE10000JM1	CNY		100.00	(727.0915)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3263589453	Sell	Upsize Trade	24 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.603719	(18,172.14)	4.335801	2.00	1.000000
	Open	NEW	07 Dec 2034	(575)	CNE100004330	CNY	7.283300	100.00	(1,923.1283)	ACT/360	4.335801	(2,493.09)	(2,493.09)	(0.50)	0.00
			21 Jan 2025											2.50	
SDB3263589453	Sell	Upsize Trade	24 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.504887	(75,863.77)	4.323687	2.00	1.000000
	Open	NEW	07 Dec 2034	(2,408)	CNE100004330	CNY	7.283300	100.00	(1,923.1283)	ACT/360	4.323687	(10,411.44)	(10,411.44)	(2.08)	0.00
			21 Jan 2025											0.00	
SDB3263589453		Spread Change	21 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100004330	CNY		100.00	(2,132.5452)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN INVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
SDB3265531291	Buy	Partial Termination	24 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	61.228076	1,769,491.40	8.015624	2.00	1.000000
	Close	NEW	18 Jan 2035	28,900	CNE100000V46	CNY	7.283300	100.00	(1,475.0000)	ACT/360	8.406219	242,939.73	231,651.53	(48.59)	0.00
			21 Jan 2025											0.84	
SDB3265531291	Buy	Full Termination	24 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.578848	2,053,622.95	8.165646	2.00	1.000000
	Close	NEW	18 Jan 2035	33,900	CNE100000V46	CNY	7.283300	100.00	(1,475.0000)	ACT/360	8.319863	282,043.36	276,815.39	(56.39)	0.00
			21 Jan 2025											0.00	
SDB3265531291		Spread Change	21 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	18 Jan 2035	0	CNE100000V46	CNY		100.00	(1,429.4295)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3264716716	Sell	Partial Termination	24 Jan 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.741480	(20,902.00)	1.127999	2.00	1.000000
	Close	NEW	02 Jan 2035	(2,700)	CNE1000016J7	CNY	7.283300	90.00	50.0000	ACT/360	1.062430	(2,868.56)	(3,045.60)	(0.57)	0.00
			21 Jan 2025											5.84	
SDB3264716716	Sell	Partial Termination	24 Jan 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.767145	(5,437.00)	1.127999	2.00	1.000000
	Close	NEW	02 Jan 2035	(700)	CNE1000016J7	CNY	7.283300	90.00	50.0000	ACT/360	1.065596	(745.92)	(789.60)	(0.15)	0.00
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
SDB3265882621	Buy	Full Termination	24 Jan 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.107701	50,840.01	5.492278	0.00	1.000000
	Close	NEW	25 Jan 2035	1,300	CNE100004PY5	CNY	7.283300	100.00	(1,225.0000)	ACT/360	5.369503	6,980.35	7,139.96	0.00	0.00
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3265465998	Sell	Upsize Trade	24 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.043334	(16,891.00)	1.103487	2.00	1.000000
	Open	NEW	16 Jan 2035	(2,100)	CNE100000BR7	CNY	7.283300	100.00	(1,667.6482)	ACT/360	1.103487	(2,317.32)	(2,317.32)	(0.46)	0.00
			21 Jan 2025											2.50	
SDB3265465998	Sell	Upsize Trade	24 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.102086	(19,445.01)	1.111919	2.00	1.000000
	Open	NEW	16 Jan 2035	(2,400)	CNE100000BR7	CNY	7.283300	100.00	(1,667.6482)	ACT/360	1.111919	(2,668.61)	(2,668.61)	(0.53)	0.00

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066831553 (Cont.)															
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465998		NEW	16 Jan 2035	0	CNE100000BR7	CNY		100.00	(1,668.5007)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	82.484443	(148,472.00)	11.316267	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(1,800)	CNE100005K10	CNY		100.00	(2,248.3050)	ACT/360	11.316267	(20,369.28)	(20,369.28)	(4.08)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	82.121669	(24,636.50)	11.270264	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(300)	CNE100005K10	CNY		100.00	(2,248.3050)	ACT/360	11.270264	(3,381.08)	(3,381.08)	(0.68)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264716720		NEW	02 Jan 2035	0	CNE100005K10	CNY		100.00	(2,214.3181)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.956209	(256,894.96)	2.189808	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(16,100)	CNE0000008N8	CNY		100.00	(2,047.7980)	ACT/360	2.189808	(35,255.91)	(35,255.91)	(7.05)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.000912	(158,409.03)	2.195209	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(9,900)	CNE0000008N8	CNY		100.00	(2,047.7980)	ACT/360	2.195209	(21,732.57)	(21,732.57)	(4.35)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589504		NEW	07 Dec 2034	0	CNE0000008N8	CNY		100.00	(2,067.7773)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Full Termination	24 Jan 2025		688036.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.955828	(135,738.16)	12.008506	2.00	1.000000
SDB3265272407	Close	NEW	11 Jan 2035	(1,400)	CNE100003P74	CNY		90.00	50.0000	ACT/360	13.301636	(18,622.29)	(18,611.91)	(3.73)	0.00
SHENZHEN ZHENYE (GROUP) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	New Trade	24 Jan 2025		000006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.725313	(148,326.01)	1.059857	2.00	1.000000
SDB3265959638	Open	NEW	25 Jan 2035	(19,200)	CNE000000164	CNY		100.00	(1,475.0000)	ACT/360	1.059857	(20,349.25)	(20,349.25)	(4.07)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		000006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.477043	(32,898.99)	1.026139	2.00	1.000000
SDB3265959638	Open	NEW	25 Jan 2035	(4,400)	CNE000000164	CNY		100.00	(1,475.0000)	ACT/360	1.026139	(4,515.01)	(4,515.01)	(0.90)	0.00
SHIMADZU CORP. CMN SRS#17697749															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		7701.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,365.785714	6,112,100.00	4,366.069490	0.65	1.000000
SDB3265604089	Open	NEW	17 Jan 2035	1,400	JP3357200009	JPY	1.000000	90.00	25.0000	ACT/365	4,366.069490	6,112,497.29	6,112,497.29	(397.29)	0.00
SHIMANO CORPORATION CMN															
			21 Jan 2025											0.00	
		Div Pay Ratio Change	21 Jan 2025		7309.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265882566		NEW	24 Jan 2035	0	JP3358000002	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SHIMIZU CORP CMN															
			21 Jan 2025											0.00	
	Sell	Upside Trade	23 Jan 2025		1803.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,287.625000	(3,090,300.00)	1,287.541304	0.65	1.000000
SDB3265406641	Open	NEW	11 Jan 2035	(2,400)	JP3358800005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,287.541304	(3,090,099.13)	(3,090,099.13)	(200.87)	0.00
SHISEIDO CO., LTD. CMN															
			21 Jan 2025											0.00	
	Sell	Upside Trade	23 Jan 2025		4911.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,596.562500	(2,077,250.00)	2,596.393723	0.65	1.000000
SDB3262681161	Open	NEW	15 Nov 2034	(800)	JP3351600006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,596.393723	(2,077,114.98)	(2,077,114.98)	(135.02)	0.00
SHRIRAM FINANCE LIMITED CMN															
			21 Jan 2025											12.50	
	Buy	New Trade	22 Jan 2025		SHMFNS	USD	USD		4.330000	USD-Federal Funds-H.15	519.704531	2,483,148.25	6.012324	4.00	1.000000
SDB3265960756	Open	NEW	23 Jan 2035	4,778	INE721A01047	INR	86.582500	78.16	75.0000	ACT/360	6.012324	28,726.88	28,726.88	(11.47)	0.00
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upside Trade	24 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.527497	11,811.00	4.055289	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	400	CNE100003S63	CNY	7.283300	90.00	50.0000	ACT/360	4.055289	1,622.12	1,622.12	(0.32)	0.00
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261862972		NEW	02 Nov 2034	0	CNE100001JM9	CNY		100.00	(1,815.5829)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	58.564166	(105,415.50)	8.037265	2.00	1.000000
SDB3265345621	Open	NEW	11 Jan 2035	(1,800)	CNE000000K90	CNY	7.283300	100.00	(2,250.0000)	ACT/360	8.037265	(14,467.08)	(14,467.08)	(2.89)	0.00
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	58.709600	(146,774.00)	8.054531	2.00	1.000000
SDB3265345621	Open	NEW	11 Jan 2035	(2,500)	CNE000000K90	CNY	7.283300	100.00	(2,250.0000)	ACT/360	8.054531	(20,136.33)	(20,136.33)	(4.03)	0.00
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.703748	(76,326.00)	6.544608	2.00	1.000000
SDB3263589436	Open	NEW	07 Dec 2034	(1,600)	CNE100003SY1	CNY	7.283300	100.00	(1,771.6101)	ACT/360	6.544608	(10,471.37)	(10,471.37)	(2.10)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.451361	(156,589.49)	6.512159	2.00	1.000000
SDB3263589436	Open	NEW	07 Dec 2034	(3,300)	CNE100003SY1	CNY	7.283300	100.00	(1,771.6101)	ACT/360	6.512159	(21,490.12)	(21,490.12)	(4.30)	0.00
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		300327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.932497	(28,719.00)	3.283365	2.00	1.000000
SDB3265882600	Open	NEW	25 Jan 2035	(1,200)	CNE100001FH7	CNY	7.283300	100.00	(1,700.0000)	ACT/360	3.283365	(3,940.04)	(3,940.04)	(0.79)	0.00
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		300327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.783999	(23,784.00)	3.264083	2.00	1.000000
SDB3265882600	Open	NEW	25 Jan 2035	(1,000)	CNE100001FH7	CNY	7.283300	100.00	(1,700.0000)	ACT/360	3.264083	(3,264.08)	(3,264.08)	(0.65)	0.00
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upside Trade	24 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.104052	(37,006.65)	4.954870	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(1,025)	CNE100003ZL3	CNY	7.283300	100.00	(1,771.3454)	ACT/360	4.954870	(5,078.74)	(5,078.74)	(1.02)	0.00

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066831553 (Cont.)															
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.595530	(50,318.85)	5.020641	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(1,375)	CNE100003ZL3	CNY	7.283300	100.00	(1,771.3454)	ACT/360	5.020641	(6,903.38)	(6,903.38)	(1.38)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121450	Open	NEW	25 Sep 2034	0	CNE100003ZL3	CNY		100.00	(1,756.8499)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.851667	32,266.50	4.922202	2.00	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	900	CNE1000020P6	CNY	7.283300	90.00	50.0000	ACT/360	4.922202	4,429.98	4,429.98	(0.89)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.202224	32,582.00	4.971992	2.00	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	900	CNE1000020P6	CNY	7.283300	90.00	50.0000	ACT/360	4.971992	4,474.79	4,474.79	(0.89)	0.00
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.779997	12,534.00	5.738040	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	300	CNE1000027D7	CNY	7.283300	90.00	50.0000	ACT/360	5.738040	1,721.41	1,721.41	(0.34)	0.00
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649715	Open	NEW	02 Jan 2035	0	CNE100005ZD5	CNY		100.00	(1,012.2727)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SMC CORPORATION CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		6273.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	59,191.666666	(35,515,000.00)	57,850.123650	0.65	1.000000
SDB3265743508	Close	NEW	18 Jan 2035	(600)	JP3162600005	JPY	1.000000	90.00	25.0000	ACT/365	59,187.819208	(35,512,691.52)	(34,710,074.19)	(2,308.47)	0.00
SPARK NEW ZEALAND LIMITED CMN															
			21 Jan 2025											0.00	
	Sell	New Trade	23 Jan 2025		SPK.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	3.047936	(13,831.53)	3.047479	1.50	1.000000
SDB3265959613	Open	NEW	24 Jan 2035	(4,538)	NZTELE0001S4	NZD	1.000000	100.00	(35.0000)	ACT/365	3.047479	(13,829.46)	(13,829.46)	(2.07)	0.00
SQUARE ENIX HOLDINGS CO., LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		9684.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	6,219.428571	4,353,600.00	6,147,000000	0.65	1.000000
SDB3260121471	Close	NEW	22 Sep 2034	700	JP3164630000	JPY	1.000000	92.00	(25.0000)	ACT/365	6,219.832834	4,353,882.98	4,302,900.00	(282.98)	0.00
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	85.799999	(94,380.00)	11.775073	2.00	1.000000
SDB3263707316	Open	NEW	08 Dec 2034	(1,100)	CNE100003RN6	CNY	7.283300	100.00	(2,250.0000)	ACT/360	11.775073	(12,952.58)	(12,952.58)	(2.59)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	86.050908	(94,656.00)	11.805560	2.00	1.000000
SDB3263707316	Open	NEW	08 Dec 2034	(1,100)	CNE100003RN6	CNY	7.283300	100.00	(2,250.0000)	ACT/360	11.805560	(12,986.12)	(12,986.12)	(2.60)	0.00
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.740940	(125,669.00)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(11,700)	CNE100000T99	CNY	7.283300	90.00	50.0000	ACT/360	1.473579	(17,240.87)	(16,185.43)	(3.45)	0.00

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Business Date: Jan 21, 2025
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06831553 (Cont.)															
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											2.50	
SDB3260123528	Sell	Partial Termination	24 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.645327	(130,937.52)	1.383370	2.00	1.000000
	Close	NEW	25 Sep 2034	(12,300)	CNE100000799	CNY		7.283300	90.00	50.0000	1.460950	(17,969.69)	(17,015.45)	(3.60)	0.00
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			21 Jan 2025											0.00	
SDB3265743505	Sell	Upsize Trade	23 Jan 2025		SGPAX	AUD	AUD		4.336746	AUD-OIS-RBA	5.090927	(79,107.91)	5.090418	1.00	1.000000
	Open	NEW	18 Jan 2035	(15,539)	AU000000SGPO	AUD		1.000000	100.00	(25.0000)	5.090418	(79,100.01)	(79,100.01)	(7.91)	0.00
SUBARU CORPORATION CMN															
			21 Jan 2025											0.00	
SDB3265959611	Sell	New Trade	23 Jan 2025		7270.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,642.833333	(4,757,100.00)	2,642.661549	0.65	1.000000
	Open	NEW	24 Jan 2035	(1,800)	JP3814800003	JPY		1.000000	100.00	(25.0000)	2,642.661549	(4,756,790.79)	(4,756,790.79)	(309.21)	0.00
SUFA TECHNOLOGY INDUSTRY CO LTD CNMC CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3265959676	Buy	New Trade	24 Jan 2025		000777.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.420383	45,293.00	2.392505	2.00	1.000000
	Open	NEW	25 Jan 2035	2,600	CNE000000RW4	CNY		7.283300	90.00	50.0000	2.392505	6,220.51	6,220.51	(1.24)	0.00
			21 Jan 2025											(2.50)	
SDB3265959676	Buy	Upsize Trade	24 Jan 2025		000777.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.427856	12,199.50	2.392732	2.00	1.000000
	Open	NEW	25 Jan 2035	700	CNE000000RW4	CNY		7.283300	90.00	50.0000	2.392732	1,674.91	1,674.91	(0.33)	0.00
SUMCO CMN															
			21 Jan 2025											0.00	
SDB3265201668	Sell	Upsize Trade	23 Jan 2025		3436.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,174.343750	(5,636,850.00)	1,174.267418	0.65	1.000000
	Open	NEW	11 Jan 2035	(4,800)	JP3322930003	JPY		1.000000	92.00	(25.0000)	1,174.267418	(5,636,483.61)	(5,636,483.61)	(366.40)	0.00
SUMITOMO FORESTRY CO LTD CMN															
			21 Jan 2025											0.00	
SDB3265670289	Sell	Upsize Trade	23 Jan 2025		1911.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	5,374.428572	(7,524,200.00)	5,374.079234	0.65	1.000000
	Open	NEW	17 Jan 2035	(1,400)	JP3409800004	JPY		1.000000	92.00	(25.0000)	5,374.079234	(7,523,710.93)	(7,523,710.93)	(489.07)	0.00
SUMITOMO MITSUI TRUST GROUP CMN															
			21 Jan 2025											0.00	
SDB3265882580		Div Pay Ratio Change	21 Jan 2025		8309.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	24 Jan 2035	0	JP3892100003	JPY			92.00	(25.0000)	0.000000	0.00	0.00	0.00	0.00
			21 Jan 2025											0.00	
SDB3265882580	Sell	Upsize Trade	23 Jan 2025		8309.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,702.333334	(5,553,500.00)	3,702.092682	0.65	1.000000
	Open	AMEND	24 Jan 2035	(1,500)	JP3892100003	JPY		1.000000	92.00	(25.0000)	3,702.092682	(5,553,139.02)	(5,553,139.02)	(360.98)	0.00
SUNWELS CMN															
			21 Jan 2025											0.00	
SDB3264649714	Buy	Full Termination	23 Jan 2025		9229.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	601.405406	4,450,400.00	685.878076	0.65	1.000000
	Close	NEW	27 Dec 2034	7,400	JP3324410004	JPY		1.000000	92.00	(500.0000)	601.444497	4,450,689.28	5,075,497.76	(289.28)	0.00
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3262115452	Buy	Upsize Trade	24 Jan 2025		688106.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.770001	6,708.00	2.303182	2.00	1.000000
	Open	NEW	09 Nov 2034	400	CNE100003ZP4	CNY		7.283300	90.00	50.0000	2.303182	921.27	921.27	(0.18)	0.00

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066831553 (Cont.)															
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265604041		NEW	18 Jan 2035	0	CNE100003FS0	CNY		100.00	(988.1443)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		300394.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	111.581818	(122,740.00)	12.329892	2.00	1.000000
SDB3263116849	Close	NEW	27 Nov 2034	(1,100)	CNE100001XQ1	CNY		90.00	50.0000	ACT/360	15.313334	(16,844.67)	(13,562.88)	(3.37)	0.00
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		300394.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	112.394283	(78,676.00)	12.329892	2.00	1.000000
SDB3263116849	Close	NEW	27 Nov 2034	(700)	CNE100001XQ1	CNY		90.00	50.0000	ACT/360	15.419680	(10,793.78)	(8,630.92)	(2.16)	0.00
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123488		NEW	25 Sep 2034	0	CNE100003RP1	CNY		100.00	(1,762.1231)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SWCC SHOWA HOLDINGS CO., LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		5805.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	7,560.000000	1,512,000.00	7,560.491400	0.65	1.000000
SDB3260121422	Open	NEW	22 Sep 2034	200	JP3368400002	JPY		90.00	25.0000	ACT/365	7,560.491400	1,512,098.28	1,512,098.28	(98.28)	0.00
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
			21 Jan 2025											10.85	
	Sell	Upsize Trade	23 Jan 2025		0019.HK	HKD	HKD		2.925610	HKD-HONIX	69.050000	(34,525.00)	68.966795	1.20	1.000000
SDB3265670277	Open	NEW	17 Jan 2035	(500)	HK0019000162	HKD		100.00	(30.0000)	ACT/365	68.966795	(34,483.40)	(34,483.40)	(4.14)	0.00
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.715355	20,601.50	2.006393	2.00	1.000000
SDB3265882618	Close	NEW	25 Jan 2035	1,400	CNE1000047J2	CNY		100.00	(1,750.0000)	ACT/360	2.020323	2,828.45	2,808.95	(0.57)	0.00
			21 Jan 2025											0.84	
	Buy	Partial Termination	24 Jan 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.736251	11,789.00	2.006393	2.00	1.000000
SDB3265882618	Close	NEW	25 Jan 2035	800	CNE1000047J2	CNY		100.00	(1,750.0000)	ACT/360	2.023868	1,619.09	1,605.11	(0.32)	0.00
TATA CONSULTANCY SERVICES LIMITED CMN															
			21 Jan 2025											12.50	
	Buy	New Trade	22 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,064.522518	55,614,861.61	47,021384	4.00	1.000000
SDB3265960755	Open	NEW	23 Jan 2035	13,683	INE467B01029	INR		78.16	75.0000	ACT/360	47,021384	643,393.60	643,393.60	(256.93)	0.00
TATA ELXSI LTD CMN															
			21 Jan 2025											11.00	
	Sell	Partial Termination	22 Jan 2025		TTEX.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,192.631260	(1,387,149.40)	69.554645	4.00	1.000000
SDB3265128022	Close	NEW	04 Jan 2035	(224)	INE670A01012	INR		78.16	75.0000	ACT/360	71.415613	(15,997.10)	(15,580.24)	(6.41)	0.00
TAZMO CO., LTD. CMN															
			21 Jan 2025											0.00	
	Buy	Full Termination	23 Jan 2025		6266.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,182.411764	3,710,100.00	2,183.916860	0.65	1.000000
SDB3265201695	Close	NEW	11 Jan 2035	1,700	JP3468000009	JPY		92.00	(517.6470)	ACT/365	2,182.553621	3,710,341.16	3,712,658.66	(241.16)	0.00

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066831553 (Cont.)															
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.020777	278,882.03	1.739795	2.00	1.000000
SDB3264649847	Close	NEW	02 Jan 2035	23,200	CNE000000RB8	CNY	7.283300	100.00	(1,687.9164)	ACT/360	1.650375	38,288.70	40,363.24	(7.66)	0.00
			21 Jan 2025											0.01	
	Buy	Partial Termination	24 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.990000	22,781.00	1.739795	2.00	1.000000
SDB3264649847	Close	NEW	02 Jan 2035	1,900	CNE000000RB8	CNY	7.283300	100.00	(1,687.9164)	ACT/360	1.646562	3,128.47	3,305.61	(0.63)	0.00
			21 Jan 2025											0.84	
	Buy	Partial Termination	24 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.016405	371,306.91	1.739795	2.00	1.000000
SDB3264649847	Close	NEW	02 Jan 2035	30,900	CNE000000RB8	CNY	7.283300	100.00	(1,687.9164)	ACT/360	1.650326	50,995.07	53,759.67	(10.20)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649847		NEW	02 Jan 2035	0	CNE000000RB8	CNY		100.00	(1,683.6402)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TDK CORP CMN															
	Buy	Upsize Trade	21 Jan 2025		6762.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,883.910891	19,027,500.00	1,884.033345	0.65	1.000000
SDB3265406615	Open	NEW	11 Jan 2035	10,100	JP3538800008	JPY	1.000000	90.00	25.0000	ACT/365	1,884.033345	19,028,736.78	19,028,736.78	(1,236.79)	0.00
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
	Sell	Partial Termination	21 Jan 2025		TNE.AX	AUD	AUD		4.334785	AUD-OIS-RBA	29.301812	(4,688.29)	31.310000	1.00	1.000000
SDB3260121474	Close	NEW	22 Sep 2034	(160)	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	29.298882	(4,687.82)	(5,009.60)	(0.47)	0.00
TECHNOPRO HOLDINGS, INC. CMN															
	Buy	Upsize Trade	21 Jan 2025		6028.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,914.111111	2,622,700.00	2,914.300528	0.65	1.000000
SDB3260862001	Open	NEW	12 Oct 2034	900	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,914.300528	2,622,870.48	2,622,870.48	(170.48)	0.00
TECMO KOEI HOLDINGS CO., LTD. CMN															
	Sell	Partial Termination	21 Jan 2025		3635.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,852.833333	(5,002,650.00)	1,856.500000	0.65	1.000000
SDB3260121448	Close	NEW	22 Sep 2034	(2,700)	JP3283460008	JPY	1.000000	90.00	25.0000	ACT/365	1,852.712699	(5,002,324.83)	(5,012,550.00)	(325.17)	0.00
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	21 Jan 2025		TLX.AX	AUD	AUD		4.334785	AUD-OIS-RBA	26.435156	18,610.35	24.610000	1.00	1.000000
SDB3260121453	Close	NEW	22 Sep 2034	704	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	26.437800	18,612.21	17,325.44	(1.86)	0.00
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
	Buy	Upsize Trade	21 Jan 2025		TLS.AX	AUD	AUD		4.336746	AUD-OIS-RBA	3.999221	187,031.57	3.999621	1.00	1.000000
SDB3265810054	Open	NEW	19 Jan 2035	46,767	AU000000TLS2	AUD	1.000000	100.00	25.0000	ACT/365	3.999621	187,050.28	187,050.28	(18.70)	0.00
TENCENT HOLDINGS LIMITED CMN															
	Sell	Partial Termination	21 Jan 2025		0700.HK	HKD	HKD		2.925610	HKD-HONIX	389.322222	(700,780.00)	368.772300	1.20	1.000000
SDB3265531282	Close	NEW	17 Jan 2035	(1,800)	KYG875721634	HKD	1.000000	100.00	30.0000	ACT/365	388.853089	(699,935.56)	(663,790.14)	(84.09)	0.00
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		0700.HK	HKD	HKD		2.925610	HKD-HONIX	388.397619	(1,631,270.00)	371.001693	1.20	1.000000
SDB3265531282	Close	NEW	17 Jan 2035	(4,200)	KYG875721634	HKD	1.000000	100.00	30.0000	ACT/365	388.351011	(1,631,074.25)	(1,558,207.11)	(195.75)	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123545		NEW	25 Sep 2034	0	CNE000000ZV9	CNY		100.00	(312.2837)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		600717.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.597780	(4,138.00)	0.665055	2.00	1.000000
SDB3260188351	Close	NEW	10 Oct 2034	(900)	CNE000000L16	CNY	7.283300	90.00	50.0000	ACT/360	0.630782	(567.70)	(598.55)	(0.11)	0.00
			21 Jan 2025											2.50	
	Sell	Partial Termination	24 Jan 2025		600717.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.593234	(7,808.50)	0.665055	2.00	1.000000
SDB3260188351	Close	NEW	10 Oct 2034	(1,700)	CNE000000L16	CNY	7.283300	90.00	50.0000	ACT/360	0.630369	(1,071.63)	(1,130.59)	(0.21)	0.00
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.100003	7,220.00	4.957953	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	200	CNE000000ZW7	CNY	7.283300	90.00	50.0000	ACT/360	4.957953	991.59	991.59	(0.20)	0.00
TIS INC. CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		3626.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,418.416667	(4,102,100.00)	3,737.000000	0.65	1.000000
SDB3264753520	Close	NEW	27 Dec 2034	(1,200)	JP3104890003	JPY	1.000000	90.00	25.0000	ACT/365	3,418.194470	(4,101,833.36)	(4,484,400.00)	(266.64)	0.00
TObU RAILWAY CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		9001.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,551.153846	3,316,500.00	2,551.319671	0.65	1.000000
SDB3260121489	Open	NEW	22 Sep 2034	1,300	JP3597800006	JPY	1.000000	90.00	25.0000	ACT/365	2,551.319671	3,316,715.57	3,316,715.57	(215.57)	0.00
TOHO GAS CO., LTD. CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		9533.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	3,981.000000	(796,200.00)	3,980.741235	0.65	1.000000
SDB3264520301	Open	NEW	21 Dec 2034	(200)	JP3600200004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,980.741235	(796,148.25)	(796,148.25)	(51.75)	0.00
TOKYO ELECTRON LTD CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		8035.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	26,990.000000	18,893,000.00	26,622.126592	0.65	1.000000
SDB3265810066	Close	NEW	19 Jan 2035	700	JP3571400005	JPY	1.000000	92.00	(25.0000)	ACT/365	26,991.754350	18,894,228.05	18,635,488.61	(1,228.05)	0.00
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.291364	17,461.50	0.726470	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	3,300	CNE000000NK8	CNY	7.283300	90.00	50.0000	ACT/360	0.726470	2,397.35	2,397.35	(0.48)	0.00
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.290943	28,042.00	0.726655	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	5,300	CNE000000NK8	CNY	7.283300	90.00	50.0000	ACT/360	0.726655	3,851.27	3,851.27	(0.77)	0.00
TOPCON CMN															
			21 Jan 2025											0.00	
	Buy	Partial Termination	23 Jan 2025		7732.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,848.250000	569,650.00	2,838.500000	0.65	1.000000
SDB3264520285	Close	NEW	21 Dec 2034	200	JP3630400004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,848.435136	569,687.03	567,700.00	(37.03)	0.00

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066831553 (Cont.)															
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
			21 Jan 2025											10.85	
	Buy	Upsize Trade	23 Jan 2025		6110.HK	HKD	HKD		2.925610	HKD-HONIX	2.860000	5,720.00	2.863446	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	2,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.863446	5,726.89	5,726.89	(0.69)	0.00
TORAY INDUSTRIES CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		3402.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,034.900000	2,069,800.00	1,034.967268	0.65	1.000000
SDB3265201697	Open	NEW	11 Jan 2035	2,000	JP3621000003	JPY	1.000000	90.00	25.0000	ACT/365	1,034.967268	2,069,934.54	2,069,934.54	(134.54)	0.00
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		5901.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,292.166667	(687,650.00)	2,292.017676	0.65	1.000000
SDB3261928008	Open	NEW	01 Nov 2034	(300)	JP3613400005	JPY	1.000000	92.00	(25.0000)	ACT/365	2,292.017676	(687,605.30)	(687,605.30)	(44.70)	0.00
TOYOTA INDUSTRIES CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		6201.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	12,635.000000	(1,263,500.00)	11,933.831204	0.65	1.000000
SDB3265810048	Close	NEW	19 Jan 2035	(100)	JP3634600005	JPY	1.000000	90.00	25.0000	ACT/365	12,634.178725	(1,263,417.87)	(1,193,383.12)	(82.13)	0.00
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		TWE.AX	AUD	AUD		4.336746	AUD-OIS-RBA	10.794103	(34,854.16)	10.793024	1.00	1.000000
SDB3260427219	Open	NEW	28 Sep 2034	(3,229)	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	10.793024	(34,850.67)	(34,850.67)	(3.49)	0.00
TSUBURAYA FIELDS HOLDINGS CMN															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		2767.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260961441		NEW	12 Oct 2034	0	JP3802680003	JPY		92.00	(615.7828)	ACT/365	0.000000	0.00	0.00	0.00	0.00
ULVAC, INC. CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		6728.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	6,274.000000	(627,400.00)	6,273.592190	0.65	1.000000
SDB3260264441	Open	NEW	27 Sep 2034	(100)	JP3126190002	JPY	1.000000	92.00	(25.0000)	ACT/365	6,273.592190	(627,359.22)	(627,359.22)	(40.78)	0.00
UNICHARM CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		8113.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	1,232.492537	(8,257,700.00)	1,232.412425	0.65	1.000000
SDB3264328847	Open	NEW	20 Dec 2034	(6,700)	JP3951600000	JPY	1.000000	92.00	(25.0000)	ACT/365	1,232.412425	(8,257,163.25)	(8,257,163.25)	(536.75)	0.00
USS CO LTD CMN															
			21 Jan 2025											0.00	
	Sell	Partial Termination	23 Jan 2025		4732.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,361.097222	(4,899,950.00)	1,377.000000	0.65	1.000000
SDB3260121491	Close	NEW	22 Sep 2034	(3,600)	JP3944130008	JPY	1.000000	90.00	25.0000	ACT/365	1,361.008751	(4,899,631.50)	(4,957,200.00)	(318.50)	0.00
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.804497	1,199,610.79	2.160405	0.00	1.000000
SDB3260123592	Close	NEW	25 Sep 2034	86,900	CNE100000QJ2	CNY	7.283300	100.00	(1,286.0521)	ACT/360	1.895363	164,707.04	187,739.19	0.00	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.861252	(27,722.50)	1.902299	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(2,000)	CNE100000QJ2	CNY	7.283300	100.00	(1,286.0521)	ACT/360	1.902299	(3,804.60)	(3,804.60)	(0.76)	0.00

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066831553 (Cont.)															
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											5.84	
	Sell	Upside Trade	24 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.894999	(5,558.00)	1.906293	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(400)	CNE100000QJ2	CNY	7.283300	100.00	(1,286.0521)	ACT/360	1.906293	(762.52)	(762.52)	(0.15)	0.00
		Spread Change	21 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123592		NEW	25 Sep 2034	0	CNE100000QJ2	CNY		100.00	(1,298.0158)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	21 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3262681183		NEW	16 Nov 2034	0	CNE100004413	CNY		100.00	(1,780.2241)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
VISIONAL INC CMN															
	Buy	Upside Trade	21 Jan 2025		4194.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	7,476.000000	1,495,200.00	7,476.485940	0.65	1.000000
SDB3260458716	Open	NEW	29 Sep 2034	200	JP3800270005	JPY	1.000000	90.00	25.0000	ACT/365	7,476.485940	1,495,297.19	1,495,297.19	(97.19)	0.00
WEIMOB INC CMN															
	Buy	Partial Termination	21 Jan 2025		2013.HK	HKD	HKD		2.925610	HKD-HONIX	2.315000	4,630.00	3.270000	1.20	1.000000
SDB3263645006	Close	NEW	06 Dec 2034	2,000	KYG9T20A1060	HKD	1.000000	100.00	(2,232.2829)	ACT/365	2.317790	4,635.58	6,540.00	(0.56)	0.00
		Spread Change	21 Jan 2025		2013.HK	HKD	HKD		2.925610	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263645006		NEW	06 Dec 2034	0	KYG9T20A1060	HKD		100.00	(2,231.9014)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
WELCIA HOLDINGS CMN															
	Sell	Upside Trade	21 Jan 2025		3141.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	2,260.500001	(452,100.00)	2,260.353068	0.65	1.000000
SDB3264520287	Open	NEW	21 Dec 2034	(200)	JP3274280001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,260.353068	(452,070.61)	(452,070.61)	(29.39)	0.00
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	New Trade	21 Jan 2025		603773.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.031282	(101,522.00)	3.571303	2.00	1.000000
SDB3265959632	Open	NEW	25 Jan 2035	(3,900)	CNE100003FJ9	CNY	7.283300	100.00	(1,850.0000)	ACT/360	3.571303	(13,928.08)	(13,928.08)	(2.79)	0.00
	Sell	Upside Trade	21 Jan 2025		603773.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.916248	(51,832.50)	3.556710	2.00	1.000000
SDB3265959632	Open	NEW	25 Jan 2035	(2,000)	CNE100003FJ9	CNY	7.283300	100.00	(1,850.0000)	ACT/360	3.556710	(7,113.42)	(7,113.42)	(1.42)	0.00
WH GROUP LIMITED CMN															
	Sell	Partial Termination	21 Jan 2025		0288.HK	HKD	HKD		2.925610	HKD-HONIX	6.427933	(816,347.49)	6.010000	1.20	1.000000
SDB3263985608	Close	NEW	13 Dec 2034	(127,000)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	6.427162	(816,249.57)	(763,270.00)	(97.96)	0.00
	Sell	Partial Termination	21 Jan 2025		0288.HK	HKD	HKD		2.925610	HKD-HONIX	6.421049	(1,101,209.90)	6.010000	1.20	1.000000
SDB3263985608	Close	NEW	13 Dec 2034	(171,500)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	6.413312	(1,099,883.01)	(1,030,715.00)	(132.15)	0.00
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
	Sell	Partial Termination	21 Jan 2025		1997.HK	HKD	HKD		2.925610	HKD-HONIX	19.768000	(98,840.00)	19.860000	1.20	1.000000
SDB3261230611	Close	NEW	18 Oct 2034	(5,000)	KYG9593A1040	HKD	1.000000	100.00	30.0000	ACT/365	19.744180	(98,720.90)	(99,300.00)	(11.86)	0.00

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066831553 (Cont.)															
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN (Cont.)															
			21 Jan 2025											0.00	
SDB3261230611	Sell	Partial Termination	23 Jan 2025		1997.HK	HKD	HKD		2.925610	HKD-HONIX	20.005000	(100,025.00)	19.860000	1.20	1.000000
	Close	NEW	18 Oct 2034	(5,000)	KYG9593A1040	HKD	1.000000	100.00	30.0000	ACT/365	20.002599	(100,012.99)	(99,300.00)	(12.00)	0.00
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3265465931	Buy	Upside Trade	24 Jan 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.780000	7,156.00	4.914004	2.00	1.000000
	Open	NEW	16 Jan 2035	200	CNE100003RR7	CNY	7.283300	90.00	50.0000	ACT/360	4.914004	982.80	982.80	(0.20)	0.00
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
SDB3265670288	Sell	Partial Termination	23 Jan 2025		WTC.AX	AUD	AUD		4.334785	AUD-OIS-RBA	118.932857	(7,492.77)	115.903644	1.00	1.000000
	Close	NEW	17 Jan 2035	(63)	AU000000WTC3	AUD	1.000000	100.00	25.0000	ACT/365	118.920964	(7,492.02)	(7,301.93)	(0.75)	0.00
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
			21 Jan 2025											0.00	
SDB3264583145	Sell	Upside Trade	23 Jan 2025		WOR.AX	AUD	AUD		4.336746	AUD-OIS-RBA	14.307624	(36,069.52)	14.306193	1.00	1.000000
	Open	NEW	22 Dec 2034	(2,521)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	14.306193	(36,065.91)	(36,065.91)	(3.61)	0.00
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3264255569	Sell	Upside Trade	24 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.504054	(705,339.46)	2.813948	2.00	1.000000
	Open	NEW	18 Dec 2034	(34,400)	CNE100003F35	CNY	7.283300	100.00	(1,967.0200)	ACT/360	2.813948	(96,799.81)	(96,799.81)	(19.37)	0.00
			21 Jan 2025											5.84	
SDB3264255569	Sell	Upside Trade	24 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.565424	(795,881.91)	2.821427	2.00	1.000000
	Open	NEW	18 Dec 2034	(38,700)	CNE100003F35	CNY	7.283300	100.00	(1,967.0200)	ACT/360	2.821427	(109,189.22)	(109,189.22)	(21.85)	0.00
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
SDB3265406643	Sell	Upside Trade	24 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.088965	(26,358.00)	1.246940	2.00	1.000000
	Open	NEW	12 Jan 2035	(2,900)	CNE000000V71	CNY	7.283300	100.00	(1,758.0547)	ACT/360	1.246940	(3,616.13)	(3,616.13)	(0.72)	0.00
			21 Jan 2025											0.00	
SDB3265406643		Spread Change	21 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Jan 2035	0	CNE000000V71	CNY		100.00	(1,720.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
WUXI APPTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
SDB3265882608	Sell	Partial Termination	24 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	55.202146	(38,641.50)	7.640249	2.00	1.000000
	Close	NEW	25 Jan 2035	(700)	CNE1000031K4	CNY	7.283300	90.00	50.0000	ACT/360	7.575866	(5,303.11)	(5,348.17)	(1.06)	0.00
			21 Jan 2025											5.84	
SDB3265882608	Sell	Partial Termination	24 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	55.420002	(88,672.00)	7.638945	2.00	1.000000
	Close	NEW	25 Jan 2035	(1,600)	CNE1000031K4	CNY	7.283300	90.00	50.0000	ACT/360	7.603222	(12,165.16)	(12,222.31)	(2.43)	0.00
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
SDB3260123659	Buy	Upside Trade	24 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	123.209998	36,963.00	16.921588	2.00	1.000000
	Open	NEW	25 Sep 2034	300	CNE000001D72	CNY	7.283300	90.00	50.0000	ACT/360	16.921588	5,076.48	5,076.48	(1.02)	0.00

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06831553 (Cont.)															
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.938951	208,423.73	0.721046	0.00	1.000000
SDB3262800262	Close	NEW	20 Nov 2034	42,200	CNE000000016	CNY	7.283300	100.00	(1,125.2741)	ACT/360	0.678120	28,616.66	30,428.14	0.00	0.00
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		603888.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.090003	(2,209.00)	3.050787	2.00	1.000000
SDB3260123375	Close	NEW	25 Sep 2034	(100)	CNE100002G50	CNY	7.283300	90.00	50.0000	ACT/360	3.030588	(303.06)	(305.08)	(0.06)	0.00
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.109346	(149,068.04)	0.838158	2.00	1.000000
SDB3265531275	Open	NEW	18 Jan 2035	(24,400)	CNE0000019W6	CNY	7.283300	100.00	(1,556.9796)	ACT/360	0.838158	(20,451.06)	(20,451.06)	(4.09)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.094998	(14,018.50)	0.836469	2.00	1.000000
SDB3265531275	Open	NEW	18 Jan 2035	(2,300)	CNE0000019W6	CNY	7.283300	100.00	(1,556.9796)	ACT/360	0.836469	(1,923.88)	(1,923.88)	(0.38)	0.00
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300861.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.570001	1,857.00	2.550393	2.00	1.000000
SDB3264054674	Open	NEW	14 Dec 2034	100	CNE100004751	CNY	7.283300	90.00	50.0000	ACT/360	2.550393	255.04	255.04	(0.05)	0.00
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741450		NEW	17 Nov 2034	0	CNE100002Z65	CNY		100.00	(1,298.3221)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.263683	(126,912.46)	1.271335	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(13,700)	CNE100000C56	CNY	7.283300	100.00	(1,873.2356)	ACT/360	1.271335	(17,417.29)	(17,417.29)	(3.49)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.284201	(523,628.94)	1.273725	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(56,400)	CNE100000C56	CNY	7.283300	100.00	(1,873.2356)	ACT/360	1.273725	(71,838.09)	(71,838.09)	(14.38)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427198		NEW	10 Oct 2034	0	CNE100000C56	CNY		100.00	(1,877.5137)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.229431	35,803.01	1.404904	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	3,500	CNE1000019T0	CNY	7.283300	90.00	50.0000	ACT/360	1.404904	4,917.16	4,917.16	(0.98)	0.00
YASKAWA ELECTRIC CORPORATION CMN															
			21 Jan 2025											0.00	
	Sell	Upsize Trade	23 Jan 2025		6506.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,474.531915	(21,030,300.00)	4,474.241070	0.65	1.000000
SDB3264520310	Open	NEW	21 Dec 2034	(4,700)	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4,474.241070	(21,028,933.03)	(21,028,933.03)	(1,366.97)	0.00
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.032937	202,015.01	2.201954	2.00	1.000000
SDB3260123341	Open	NEW	25 Sep 2034	12,600	CNE0000012L4	CNY	7.283300	90.00	50.0000	ACT/360	2.201954	27,744.62	27,744.62	(5.55)	0.00

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066831553 (Cont.)															
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			21 Jan 2025											0.01	
	Buy	Upsize Trade	24 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.009998	1,601.00	2.198620	2.00	1.000000
SDB3260123341	Open	NEW	25 Sep 2034	100	CNE0000012L4	CNY	7.283300	90.00	50.0000	ACT/360	2.198620	219.86	219.86	(0.04)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.023406	110,561.50	2.199910	2.00	1.000000
SDB3260123341	Open	NEW	25 Sep 2034	6,900	CNE0000012L4	CNY	7.283300	90.00	50.0000	ACT/360	2.199910	15,179.38	15,179.38	(3.04)	0.00
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264328827		NEW	21 Dec 2034	0	CNE000000XR2	CNY		100.00	(1,741.0452)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YUE YUEN INDUSTRIAL HLDG CMN															
			21 Jan 2025											10.85	
	Sell	Partial Termination	23 Jan 2025		0551.HK	HKD	HKD		2.925610	HKD-HONIX	16.360000	(8,180.00)	17.400000	1.20	1.000000
SDB3264120667	Close	NEW	13 Dec 2034	(500)	BMG988031446	HKD	1.000000	100.00	30.0000	ACT/365	16.340286	(8,170.14)	(8,700.00)	(0.98)	0.00
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Partial Termination	24 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.462159	(228,342.07)	1.026944	2.00	1.000000
SDB3260123527	Close	NEW	25 Sep 2034	(30,600)	CNE100000015	CNY	7.283300	90.00	50.0000	ACT/360	1.023754	(31,326.87)	(31,424.49)	(6.27)	0.00
			21 Jan 2025											2.50	
	Sell	Full Termination	24 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.472453	(192,042.04)	1.026944	2.00	1.000000
SDB3260123527	Close	NEW	25 Sep 2034	(25,700)	CNE100000015	CNY	7.283300	90.00	50.0000	ACT/360	1.025509	(26,355.58)	(26,392.46)	(5.27)	0.00
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.107972	(37,798.99)	0.701011	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(7,400)	CNE000001NB5	CNY	7.283300	100.00	(1,831.9427)	ACT/360	0.701011	(5,187.48)	(5,187.48)	(1.04)	0.00
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.091326	(103,863.05)	0.698493	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(20,400)	CNE000001NB5	CNY	7.283300	100.00	(1,831.9427)	ACT/360	0.698493	(14,249.26)	(14,249.26)	(2.85)	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260188344		NEW	10 Oct 2034	0	CNE000001NB5	CNY		100.00	(1,984.6735)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZENKOKU HOSHO CO LTD CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		7164.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	5,351.714286	3,746,200.00	5,352.062147	0.65	1.000000
SDB3265272416	Open	NEW	11 Jan 2035	700	JP3429250008	JPY	1.000000	90.00	25.0000	ACT/365	5,352.062147	3,746,443.50	3,746,443.50	(243.50)	0.00
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											5.84	
	Sell	Upsize Trade	24 Jan 2025		600477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.451252	(9,805.01)	0.336294	2.00	1.000000
SDB3263868380	Open	NEW	11 Dec 2034	(4,000)	CNE000001G79	CNY	7.283300	100.00	(1,903.6508)	ACT/360	0.336294	(1,345.18)	(1,345.18)	(0.27)	0.00
			21 Jan 2025											2.50	
	Sell	Upsize Trade	24 Jan 2025		600477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.449653	(21,311.98)	0.336187	2.00	1.000000
SDB3263868380	Open	NEW	11 Dec 2034	(8,700)	CNE000001G79	CNY	7.283300	100.00	(1,903.6508)	ACT/360	0.336187	(2,924.83)	(2,924.83)	(0.59)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 21, 2025
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066831553 (Cont.)															
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262990902		NEW	24 Nov 2034	0	CNE000001JL2	CNY		100.00	(1,828.5714)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264716698		NEW	02 Jan 2035	0	CNE000000WQ6	CNY		100.00	(1,309.4339)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427095		NEW	10 Oct 2034	0	CNE100003RM8	CNY		100.00	(1,161.8407)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.346844	55,759.00	3.620713	2.00	1.000000
SDB3265465962	Close	NEW	16 Jan 2035	1,900	CNE000001M22	CNY	7.283300	100.00	(875.0000)	ACT/360	4.029132	7,655.35	6,879.35	(1.53)	0.00
			21 Jan 2025											0.84	
	Buy	Partial Termination	24 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.027502	34,833.00	3.620713	2.00	1.000000
SDB3265465962	Close	NEW	16 Jan 2035	1,200	CNE000001M22	CNY	7.283300	100.00	(875.0000)	ACT/360	3.986620	4,783.94	4,344.86	(0.96)	0.00
			21 Jan 2025											0.00	
	Spread Change		21 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465962		NEW	16 Jan 2035	0	CNE000001M22	CNY		100.00	(874.8738)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											(2.50)	
	Buy	Partial Termination	24 Jan 2025		300702.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.825533	79,080.01	2.275117	2.00	1.000000
SDB3262800251	Close	NEW	20 Nov 2034	4,700	CNE1000034X1	CNY	7.283300	100.00	(1,341.8000)	ACT/360	2.310037	10,857.17	10,693.05	(2.17)	0.00
			21 Jan 2025											0.84	
	Buy	Full Termination	24 Jan 2025		300702.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.721479	339,446.02	2.275117	2.00	1.000000
SDB3262800251	Close	NEW	20 Nov 2034	20,300	CNE1000034X1	CNY	7.283300	100.00	(1,341.8000)	ACT/360	2.296518	46,619.32	46,184.88	(9.32)	0.00
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.339532	53,059.99	1.694704	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	4,300	CNE100000MK9	CNY	7.283300	90.00	50.0000	ACT/360	1.694704	7,287.23	7,287.23	(1.46)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.302895	23,375.50	1.689108	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	1,900	CNE100000MK9	CNY	7.283300	90.00	50.0000	ACT/360	1.689108	3,209.31	3,209.31	(0.64)	0.00
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.365403	71,651.99	2.659633	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	3,700	CNE100001R58	CNY	7.283300	90.00	50.0000	ACT/360	2.659633	9,840.64	9,840.64	(1.97)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.336876	30,939.00	2.654828	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	1,600	CNE100001R58	CNY	7.283300	90.00	50.0000	ACT/360	2.654828	4,247.72	4,247.72	(0.85)	0.00

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06831553 (Cont.)															
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.831722	826,054.12	0.531994	0.00	1.000000
SDB3265670284	Close	NEW	18 Jan 2035	215,583	CNE000000TS8	CNY	7.283300	100.00	(2,250.0000)	ACT/360	0.526097	113,417.57	114,688.95	0.00	0.00
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265670284		NEW	18 Jan 2035	0	CNE000000TS8	CNY	100.00		(2,032.4034)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.84	
	Buy	Upsize Trade	24 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.402499	4,322.00	0.741976	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	800	CNE000000W62	CNY	7.283300	90.00	50.0000	ACT/360	0.741976	593.58	593.58	(0.12)	0.00
			21 Jan 2025											(2.50)	
	Buy	Upsize Trade	24 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.406999	2,703.50	0.742346	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	500	CNE000000W62	CNY	7.283300	90.00	50.0000	ACT/360	0.742346	371.17	371.17	(0.07)	0.00
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123647		NEW	25 Sep 2034	0	CNE0000006B7	CNY	100.00		(1,231.5054)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		000544.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260865423		NEW	12 Oct 2034	0	CNE000000F30	CNY	100.00		(797.0162)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		601636.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264328858		NEW	21 Dec 2034	0	CNE100001666	CNY	100.00		(1,889.1247)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			21 Jan 2025											0.00	
		Spread Change	21 Jan 2025		000157.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265057961		NEW	05 Jan 2035	0	CNE000001527	CNY	100.00		(1,451.6329)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
ZOZO CMN															
			21 Jan 2025											0.00	
	Buy	Upsize Trade	23 Jan 2025		3092.T	JPY	JPY		0.228228	JPY-BOJ-TONAT	4,856.000000	485,600.00	4,856.315640	0.65	1.000000
SDB3260121495	Open	NEW	22 Sep 2034	100	JP3399310006	JPY	1.000000	90.00	25.0000	ACT/365	4,856.315640	485,631.56	485,631.56	(31.56)	0.00

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