

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 22, 2025
Run Date: Jan 23, 2025 01:02 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															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
SDB3260962153		Spread Change NEW	22 Jan 2025 13 Oct 2034	0	688536.SH CNE1000042T2	USD CNY	USD	100.00	4.330000 (1,789.2150)	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
ACER INCORPORATED ORD CMN															
			22 Jan 2025											0.00	
SDB3265127447		Equity Reset NEW	04 Feb 2025 05 Jan 2035	0	2353.TW TW00002353000	USD TWD	USD	100.00	4.330000 (225.0000)	USD-Federal Funds-H.15 ACT/360	37.200000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 42.15
ADAMA LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
SDB3266038202	Buy Open	New Trade NEW	27 Jan 2025 25 Jan 2035	3,100	000553.ZK CNE0000004V0	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	5.744518 0.788393	17,808.01 2,444.02	0.788393 2,444.02	2.00 (0.49)	1.000000 0.00
SDB3266038202	Buy Open	Upsize Trade NEW	27 Jan 2025 25 Jan 2035	6,700	000553.ZK CNE0000004V0	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	5.733881 0.787196	38,417.00 5,274.21	0.787196 5,274.21	2.00 (1.05)	1.000000 0.00
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
			22 Jan 2025											0.00	
SDB3262115492		Equity Reset NEW	04 Feb 2025 08 Nov 2034	(24,000)	8086.TWO TW0008086000	USD TWD	USD	100.00	4.330000 (898.9583)	USD-Federal Funds-H.15 ACT/360	96.300000 2.937767	(2,311,200.00) (70,506.41)	3.358736 (80,609.65)	- 0.00	1.000000 10,103.25
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3260123451	Buy Open	Upsize Trade NEW	27 Jan 2025 25 Sep 2034	8,600	000738.ZK CNE000000RM5	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	19.864648 2.727188	170,835.97 23,453.82	2.727188 23,453.82	2.00 (4.69)	1.000000 0.00
SDB3260123451	Buy Open	Upsize Trade NEW	22 Jan 2025 25 Sep 2034	1,100	000738.ZK CNE000000RM5	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	19.885909 2.729195	21,874.50 3,002.11	2.729195 3,002.11	2.00 (0.60)	1.000000 0.00
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
SDB3264921652	Sell Close	Partial Termination NEW	27 Jan 2025 05 Jan 2035	(1,200)	600271.SH CNE000001FB1	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	8.390834 1.150735	(10,069.00) (1,380.88)	1.224658 (1,469.59)	2.00 (0.28)	1.000000 0.00
SDB3264921652	Sell Close	Partial Termination NEW	27 Jan 2025 05 Jan 2035	(400)	600271.SH CNE000001FB1	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	8.409999 1.153749	(3,364.00) (461.50)	1.225139 (490.06)	2.00 (0.09)	1.000000 0.00
ALCHIP TECHNOLOGIES LTD CMN															
			22 Jan 2025											0.00	
SDB3262115577		Equity Reset NEW	04 Feb 2025 08 Nov 2034	(4,000)	3661.TW KYG022421088	USD TWD	USD	100.00	4.330000 (400.0000)	USD-Federal Funds-H.15 ACT/360	3,130.000000 95.485052	(12,520,000.00) (381,940.21)	100.000000 (400,000.00)	- 0.00	1.000000 18,059.79
ALCOR MICRO, CORP. CMN															
			22 Jan 2025											0.00	
SDB3260427104		Equity Reset NEW	04 Feb 2025 29 Sep 2034	(6,000)	8054.TWO TW0008054008	USD TWD	USD	100.00	4.330000 (1,058.3333)	USD-Federal Funds-H.15 ACT/360	115.000000 3.508237	(690,000.00) (21,049.42)	4.192073 (25,152.44)	- 0.00	1.000000 4,103.02

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066831553 (Cont.)															
ALIBABA GROUP HOLDING LIMITED CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		9988.HK	HKD	HKD		2.707520	HKD-HONIX	82.600333	(619,502.50)	82.590421	1.20	1.000000
SDB3265127502	Open	NEW	05 Jan 2035	(7,500)	KYG017191142	HKD	1.000000	100.00	(30.0000)	ACT/365	82.590421	(619,428.16)	(619,428.16)	(74.34)	0.00
			22 Jan 2025											10.85	
	Sell	Upsize Trade	24 Jan 2025		9988.HK	HKD	HKD		2.707520	HKD-HONIX	82.380000	(205,950.00)	82.280732	1.20	1.000000
SDB3265127502	Open	NEW	05 Jan 2035	(2,500)	KYG017191142	HKD	1.000000	100.00	(30.0000)	ACT/365	82.280732	(205,701.83)	(205,701.83)	(24.71)	0.00
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		0241.HK	HKD	HKD		2.707520	HKD-HONIX	3.320000	(6,640.00)	3.319602	1.20	1.000000
SDB3265057921	Open	NEW	04 Jan 2035	(2,000)	BMG0171K1018	HKD	1.000000	100.00	(150.0000)	ACT/365	3.319602	(6,639.20)	(6,639.20)	(0.80)	0.00
ALL RING TECH CO LTD ORD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6187.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	430.000000	(1,290,000.00)	12.256098	-	1.000000
SDB3260121419		NEW	22 Sep 2034	(3,000)	TW0006187008	TWD	32.780000	100.00	(783.3333)	ACT/360	13.117755	(39,353.26)	(36,768.29)	0.00	(2,584.97)
ALLIS ELECTRIC CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		1514.TW	USD	USD		4.330000	USD-Federal Funds-H.15	98.300000	(2,850,700.00)	3.064024	-	1.000000
SDB3260588365		NEW	04 Oct 2034	(29,000)	TW0001514008	TWD	32.780000	100.00	(1,285.3448)	ACT/360	2.998780	(86,964.62)	(88,856.70)	0.00	1,892.08
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		300458.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.178681	(179,278.99)	6.470174	2.00	1.000000
SDB3265882596	Open	NEW	25 Jan 2035	(3,800)	CNE000001ZN3	CNY	7.286000	100.00	(1,175.0000)	ACT/360	6.470174	(24,586.66)	(24,586.66)	(4.92)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		300458.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.794999	(9,359.00)	6.419701	2.00	1.000000
SDB3265882596	Open	NEW	25 Jan 2035	(200)	CNE100001ZN3	CNY	7.286000	100.00	(1,175.0000)	ACT/360	6.419701	(1,283.94)	(1,283.94)	(0.26)	0.00
AMPOL LTD CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		ALD.AX	AUD	AUD		4.334785	AUD-OIS-RBA	29.876057	(2,121.20)	29.873069	1.00	1.000000
SDB3260458813	Open	NEW	29 Sep 2034	(71)	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	29.873069	(2,120.99)	(2,120.99)	(0.21)	0.00
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		000898.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.257403	16,930.52	0.327748	2.00	1.000000
SDB3262800206	Close	NEW	20 Nov 2034	7,500	CNE000000SQ4	CNY	7.286000	100.00	(1,217.1592)	ACT/360	0.309812	2,323.59	2,458.11	(0.46)	0.00
			22 Jan 2025											0.84	
	Buy	Full Termination	27 Jan 2025		000898.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.257065	318,697.58	0.327748	2.00	1.000000
SDB3262800206	Close	NEW	20 Nov 2034	141,200	CNE000000SQ4	CNY	7.286000	100.00	(1,217.1592)	ACT/360	0.309869	43,753.50	46,278.02	(8.75)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		000898.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800206		NEW	20 Nov 2034	0	CNE000000SQ4	CNY		100.00	(1,213.4357)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.422801	52,544.88	1.604038	0.00	1.000000
SDB3265959725	Close	NEW	25 Jan 2035	4,600	CNE000000X61	CNY	7.286000	100.00	(2,115.0000)	ACT/360	1.567774	7,211.76	7,378.57	0.00	0.00

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066831553 (Cont.)																
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			22 Jan 2025											0.84		
	Buy	Upside Trade	27 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	108.099999	10,810.00	14.840888	2.00	1.000000	
SDB3260427129	Open	NEW	10 Oct 2034	100	CNE1000047B9	CNY		7.286000	90.00	50.0000	ACT/360	14.840888	1,484.09	(0.30)	0.00	
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID																
			22 Jan 2025											0.00		
	Sell	Upside Trade	24 Jan 2025		ANZ.AX	AUD	AUD		4.334785	AUD-OIS-RBA	30.232468	(96,653.20)	30.229445	1.00	1.000000	
SDB3265810061	Open	NEW	19 Jan 2035	(3,197)	AU000000ANZ3	AUD		1.000000	100.00	(25.0000)	ACT/365	30.229445	(96,643.54)	(9.67)	0.00	
APPEN LIMITED CMN ORDINARY FULLY PAID																
			22 Jan 2025											0.00		
		Spread Change	22 Jan 2025		APX.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000	
SDB3264983893		NEW	04 Jan 2035	0	AU000000APX3	AUD			100.00	(533.2162)	ACT/365	0.000000	0.00	0.00	0.00	
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID																
			22 Jan 2025											0.00		
	Buy	Full Termination	24 Jan 2025		ALL.AX	AUD	AUD		4.335042	AUD-OIS-RBA	69.956879	155,374.23	70.810003	1.00	1.000000	
SDB3264983885	Close	NEW	04 Jan 2035	2,221	AU000000ALL7	AUD		1.000000	100.00	(25.0000)	ACT/365	69.963875	155,389.77	(15.54)	0.00	
ASAHI GROUP HOLDINGS LTD CMN																
			22 Jan 2025											0.00		
	Sell	Upside Trade	24 Jan 2025		2502.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,617.318182	(1,779,050.00)	1,617.213056	0.65	1.000000	
SDB3265670265	Open	NEW	17 Jan 2035	(1,100)	JP3116000005	JPY		1.000000	92.00	(25.0000)	ACT/365	1,617.213056	(1,778,934.36)	(115.64)	0.00	
ASAHI KASEI CMN																
			22 Jan 2025											0.00		
	Buy	Upside Trade	24 Jan 2025		3407.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,035.320312	6,626,050.00	1,035.387608	0.65	1.000000	
SDB3262867376	Open	NEW	22 Nov 2034	6,400	JP3111200006	JPY		1.000000	90.00	25.0000	ACT/365	1,035.387608	6,626,480.69	(430.69)	0.00	
ASE TECHNOLOGY HOLDING CO LTD CMN																
			22 Jan 2025											0.00		
	Buy	Full Termination	24 Jan 2025		3711.TW	USD	USD		4.330000	USD-Federal Funds-H.15	175.000013	175,000.01	5.205069	2.75	1.000000	
SDB3265959622	Close	NEW	24 Jan 2035	1,000	TW00003711008	TWD		32.743000	100.00	(40.0000)	ACT/360	5.346124	5,346.12	(1.47)	0.00	
			22 Jan 2025											0.00		
		Equity Reset	04 Feb 2025		3711.TW	USD	USD		4.330000	USD-Federal Funds-H.15	177.000000	0.00	0.000000	-	0.000000	
SDB3265959622		NEW	24 Jan 2035	0	TW00003711008	TWD		32.780000	100.00	(40.0000)	ACT/360	0.000000	0.00	0.00	(141.06)	
ASIA OPTICAL CO., INC. CMN																
			22 Jan 2025											0.00		
		Equity Reset	04 Feb 2025		3019.TW	USD	USD		4.330000	USD-Federal Funds-H.15	158.000000	2,528,000.00	5.746951	-	1.000000	
SDB3260123327		NEW	22 Sep 2034	16,000	TW0003019006	TWD		32.780000	90.00	30.0000	ACT/360	4.820012	77,120.19	91,951.22	0.00	(14,831.02)
ASICS CORP CMN																
			22 Jan 2025											0.00		
	Sell	Upside Trade	24 Jan 2025		7936.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	3,577.392406	(28,261,400.01)	3,577.159875	0.65	1.000000	
SDB3264453044	Open	NEW	20 Dec 2034	(7,900)	JP3118000003	JPY		1.000000	92.00	(25.0000)	ACT/365	3,577.159875	(28,259,563.01)	(1,836.99)	0.00	
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			22 Jan 2025											5.84		
	Sell	New Trade	27 Jan 2025		688220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	66.062523	(91,100.22)	9.059940	2.00	1.000000	
SDB3266038193	Open	NEW	25 Jan 2035	(1,379)	CNE100005RF7	CNY		7.286000	100.00	(1,275.0000)	ACT/360	9.059940	(12,493.66)	(2.50)	0.00	

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066831553 (Cont.)															
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		688220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	65.721885	(67,102.04)	9.016238	2.00	1.000000
SDB3266038193	Open	NEW	25 Jan 2035	(1,021)	CNE100005RF7	CNY	7.286000	100.00	(1,275.0000)	ACT/360	9.016238	(9,205.58)	(9,205.58)	(1.84)	0.00
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.858569	(27,901.00)	4.981769	2.00	1.000000
SDB3260123452	Close	NEW	25 Sep 2034	(700)	CNE100003GF5	CNY	7.286000	90.00	50.0000	ACT/360	5.466280	(3,826.40)	(3,487.24)	(0.77)	0.00
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.680261	(75,392.50)	4.981769	2.00	1.000000
SDB3260123452	Close	NEW	25 Sep 2034	(1,900)	CNE100003GF5	CNY	7.286000	90.00	50.0000	ACT/360	5.443646	(10,342.93)	(9,465.36)	(2.07)	0.00
AXIS BANK LTD CMN															
			22 Jan 2025											12.50	
	Buy	New Trade	23 Jan 2025		AXBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	963.717361	679,420.74	11.183478	4.00	1.000000
SDB3266039079	Open	NEW	23 Jan 2035	705	INE238A01034	INR	86.315500	78.16	75.0000	ACT/360	11.183478	7,884.35	7,884.35	(3.15)	0.00
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,907.9608)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
			22 Jan 2025											0.21	
	Sell	Upsize Trade	24 Jan 2025		BDMS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.052485	(242,930.10)	0.711102	4.00	1.000000
SDB3264650037	Open	NEW	27 Dec 2034	(10,100)	TH0264010R10	THB	33.810000	100.00	(50.0000)	ACT/360	0.711102	(7,182.13)	(7,182.13)	(2.87)	0.00
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.854540	185,588.92	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	31,700	CNE100000734	CNY	7.286000	100.00	(175.0000)	ACT/360	0.803761	25,479.22	26,623.37	(5.09)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.805993	386,679.13	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	66,600	CNE100000734	CNY	7.286000	100.00	(175.0000)	ACT/360	0.796830	53,068.88	55,934.28	(10.61)	0.00
			22 Jan 2025											0.01	
	Buy	Partial Termination	27 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.785432	26,612.99	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	4,600	CNE100000734	CNY	7.286000	100.00	(175.0000)	ACT/360	0.794207	3,653.35	3,863.33	(0.73)	0.00
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			22 Jan 2025											0.21	
	Sell	Upsize Trade	24 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.276615	(840,037.11)	0.156001	4.00	1.000000
SDB3263247203	Open	NEW	29 Nov 2034	(159,200)	TH0148010R15	THB	33.810000	100.00	(1,111.0141)	ACT/360	0.156001	(24,835.36)	(24,835.36)	(9.94)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,110.6868)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.017269	(18,719.00)	2.334561	2.00	1.000000
SDB3265670324	Open	NEW	18 Jan 2035	(1,100)	CNE100001Z90	CNY	7.286000	100.00	(2,225.0000)	ACT/360	2.334561	(2,568.02)	(2,568.02)	(0.51)	0.00

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Fund: ALL
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066831553 (Cont.)															
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											5.84	
SDB3265670324	Sell	Upsize Trade	27 Jan 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.018278	(108,916.98)	2.333919	2.00	1.000000
	Open	NEW	18 Jan 2035	(6,400)	CNE100001290	CNY	7.286000	100.00	(2,225.0000)	ACT/360	2.333919	(14,937.08)	(14,937.08)	(2.99)	0.00
BAYCURRENT CMN															
			22 Jan 2025											0.00	
SDB3260427170	Sell	Partial Termination	24 Jan 2025		6532.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	5,922.125000	(4,737,700.00)	5,320.000000	0.65	1.000000
	Close	NEW	28 Sep 2034	(800)	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,921.740062	(4,737,392.05)	(4,256,000.00)	(307.95)	0.00
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
SDB3264921700		Spread Change	22 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	05 Jan 2035	0	CNE100001617	CNY		100.00	(1,719.7941)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
SDB3260123352	Sell	Upsize Trade	27 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.085003	(9,153.01)	0.697367	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,800)	CNE100001V11	CNY	7.286000	100.00	(1,302.0598)	ACT/360	0.697367	(1,255.26)	(1,255.26)	(0.25)	0.00
			22 Jan 2025											2.50	
SDB3260123352	Sell	Upsize Trade	27 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.073332	(1,522.00)	0.695999	2.00	1.000000
	Open	NEW	25 Sep 2034	(300)	CNE100001V11	CNY	7.286000	100.00	(1,302.0598)	ACT/360	0.695999	(208.80)	(208.80)	(0.04)	0.00
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
SDB3266038216	Sell	New Trade	27 Jan 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.909825	(14,238.49)	0.673568	2.00	1.000000
	Open	NEW	25 Jan 2035	(2,900)	CNE100001BX3	CNY	7.286000	100.00	(2,000.0000)	ACT/360	0.673568	(1,953.35)	(1,953.35)	(0.39)	0.00
			22 Jan 2025											5.84	
SDB3266038216	Sell	Upsize Trade	27 Jan 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.912940	(83,519.98)	0.673770	2.00	1.000000
	Open	NEW	25 Jan 2035	(17,000)	CNE100001BX3	CNY	7.286000	100.00	(2,000.0000)	ACT/360	0.673770	(11,454.09)	(11,454.09)	(2.29)	0.00
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
SDB3265810053	Sell	Upsize Trade	27 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.538836	(208,668.95)	1.445316	2.00	1.000000
	Open	NEW	22 Jan 2035	(19,800)	CNE100000ZB0	CNY	7.286000	100.00	(1,075.0000)	ACT/360	1.445316	(28,617.26)	(28,617.26)	(5.73)	0.00
			22 Jan 2025											2.50	
SDB3265810053	Sell	Upsize Trade	27 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.554003	(5,277.00)	1.447880	2.00	1.000000
	Open	NEW	22 Jan 2035	(500)	CNE100000ZB0	CNY	7.286000	100.00	(1,075.0000)	ACT/360	1.447880	(723.94)	(723.94)	(0.14)	0.00
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
SDB3260123353	Sell	Partial Termination	27 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.109489	(89,145.99)	1.992434	2.00	1.000000
	Close	NEW	25 Sep 2034	(5,900)	CNE100001S16	CNY	7.286000	90.00	50.0000	ACT/360	2.072837	(12,229.74)	(11,755.36)	(2.45)	0.00
			22 Jan 2025											5.84	
SDB3260123353	Sell	Partial Termination	27 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.179161	(144,202.03)	1.992434	2.00	1.000000
	Close	NEW	25 Sep 2034	(9,500)	CNE100001S16	CNY	7.286000	90.00	50.0000	ACT/360	2.081699	(19,776.14)	(18,928.12)	(3.96)	0.00
BEIJING SUN-NOVO PHARMACEUTICAL RESEARCH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3266038180	Buy	New Trade	27 Jan 2025		688621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.335356	61,803.64	4.713850	2.00	1.000000
	Open	NEW	25 Jan 2035	1,800	CNE100005139	CNY	7.286000	90.00	50.0000	ACT/360	4.713850	8,484.93	8,484.93	(1.70)	0.00

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066831553 (Cont.)															
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		600266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.789997	(2,874.00)	0.696464	2.00	1.000000
SDB3261097677	Close	NEW	19 Oct 2034	(600)	CNE000000Y52	CNY	7.286000	90.00	50.0000	ACT/360	0.657129	(394.28)	(417.88)	(0.08)	0.00
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		600266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.806999	(4,807.00)	0.696464	2.00	1.000000
SDB3261097677	Close	NEW	19 Oct 2034	(1,000)	CNE000000Y52	CNY	7.286000	90.00	50.0000	ACT/360	0.659241	(659.24)	(696.46)	(0.13)	0.00
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,590.5357)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		000729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.417944	77,642.02	1.656028	2.00	1.000000
SDB3265057929	Close	NEW	05 Jan 2035	6,800	CNE000000S84	CNY	7.286000	100.00	(575.0000)	ACT/360	1.567029	10,655.80	11,260.99	(2.13)	0.00
			22 Jan 2025											0.84	
	Buy	Full Termination	27 Jan 2025		000729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.395615	64,955.01	1.636527	2.00	1.000000
SDB3265057929	Close	NEW	05 Jan 2035	5,700	CNE000000S84	CNY	7.286000	100.00	(575.0000)	ACT/360	1.564487	8,917.58	9,328.20	(1.78)	0.00
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.559288	14,783.00	1.449669	2.00	1.000000
SDB3262867391	Open	NEW	24 Nov 2034	1,400	CNE000001261	CNY	7.286000	90.00	50.0000	ACT/360	1.449669	2,029.54	2,029.54	(0.41)	0.00
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		BGL.AX	AUD	AUD		4.334785	AUD-OIS-RBA	1.164860	(1,983.76)	1.164744	1.00	1.000000
SDB3260964901	Open	NEW	12 Oct 2034	(1,703)	AU0000019374	AUD	1.000000	100.00	(25.0000)	ACT/365	1.164744	(1,983.56)	(1,983.56)	(0.20)	0.00
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		BHP.AX	AUD	AUD		4.335042	AUD-OIS-RBA	39.906916	(289,484.77)	38.732089	1.00	1.000000
SDB3265201687	Close	NEW	10 Jan 2035	(7,254)	AU000000BHP4	AUD	1.000000	100.00	25.0000	ACT/365	39.902925	(289,455.82)	(280,962.57)	(28.95)	0.00
BORA PHARMACEUTICALS CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6472.TW	USD	USD		4.330000	USD-Federal Funds-H.15	804.000000	(23,316,000.00)	22.926829	-	1.000000
SDB3260661389		NEW	12 Oct 2034	(29,000)	TW0006472004	TWD	32.780000	100.00	(650.0000)	ACT/360	24.527151	(711,287.38)	(664,878.04)	0.00	(46,409.34)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		3998.HK	HKD	HKD		2.707520	HKD-HONIX	3.619565	(166,499.99)	3.880000	1.20	1.000000
SDB3263644993	Close	NEW	06 Dec 2034	(46,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.619131	(166,480.03)	(178,480.00)	(19.98)	0.00
			22 Jan 2025											10.85	
	Sell	Partial Termination	24 Jan 2025		3998.HK	HKD	HKD		2.707520	HKD-HONIX	3.637500	(29,100.00)	3.880000	1.20	1.000000
SDB3263644993	Close	NEW	06 Dec 2034	(8,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.633117	(29,064.94)	(31,040.00)	(3.49)	0.00

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066831553 (Cont.)															
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		CCET_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264922958		NEW	05 Jan 2035	0	TH0639010R13	THB		100.00	(2,250.1742)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260497774		NEW	11 Oct 2034	0	CNE1000041R8	CNY		100.00	(1,161.1664)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.709728	24,825.99	0.920861	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	3,700	CNE100000M39	CNY	7.286000	90.00	50.0000	ACT/360	0.920861	3,407.19	3,407.19	(0.68)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.697465	44,873.02	0.919485	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	6,700	CNE100000M39	CNY	7.286000	90.00	50.0000	ACT/360	0.919485	6,160.55	6,160.55	(1.23)	0.00
CANON INC. CMN															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		7751.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	4,912.464286	13,754,900.00	4,912.783596	0.65	1.000000
SDB3265743512	Open	NEW	18 Jan 2035	2,800	JP3242800005	JPY	1.000000	90.00	25.0000	ACT/365	4,912.783596	13,755,794.07	13,755,794.07	(894.07)	0.00
CATCHER TECHNOLOGY CO., LTD. CMN															
			22 Jan 2025											0.00	
		Dividends	04 Feb 2025		2474.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260661466		NEW	12 Oct 2034	(19,000)	TW0002474004	TWD		100.00	(40.0000)	ACT/360	0.000000	0.00	0.00	0.00	(4,334.60)
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2474.TW	USD	USD		4.330000	USD-Federal Funds-H.15	199.000000	(3,781,000.00)	5.914634	-	1.000000
SDB3260661466		NEW	12 Oct 2034	(19,000)	TW0002474004	TWD	32.780000	100.00	(40.0000)	ACT/360	6.070775	(115,344.73)	(112,378.05)	0.00	(2,966.68)
CATHAY FINANCIAL HOLDING CO ORD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2882.TW	USD	USD		4.330000	USD-Federal Funds-H.15	66.800000	21,309,200.00	2.082317	-	1.000000
SDB3260121555		NEW	22 Sep 2034	319,000	TW0002882008	TWD	32.780000	90.00	30.0000	ACT/360	2.037828	650,067.13	664,259.12	0.00	(14,191.99)
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	New Trade	27 Jan 2025		600180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.983168	(28,280.49)	0.546442	2.00	1.000000
SDB3266038189	Open	NEW	25 Jan 2035	(7,100)	CNE000000WTO	CNY	7.286000	100.00	(1,750.0000)	ACT/360	0.546442	(3,879.74)	(3,879.74)	(0.78)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.964442	(102,679.05)	0.543691	2.00	1.000000
SDB3266038189	Open	NEW	25 Jan 2035	(25,900)	CNE000000WTO	CNY	7.286000	100.00	(1,750.0000)	ACT/360	0.543691	(14,081.60)	(14,081.60)	(2.82)	0.00
CENTRAL JAPAN RAILWAY COMPANY CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		9022.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,787.055556	(2,508,350.00)	2,965.000000	0.65	1.000000
SDB3263116848	Close	NEW	27 Nov 2034	(900)	JP3566800003	JPY	1.000000	90.00	25.0000	ACT/365	2,786.874397	(2,508,186.96)	(2,668,500.00)	(163.04)	0.00
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
			22 Jan 2025											30.00	
	Sell	Upsize Trade	24 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	157.000012	(157,000.01)	4.779215	2.75	1.000000
SDB3260121551	Open	NEW	22 Sep 2034	(1,000)	TW0009958009	TWD	32.743000	100.00	(603.7671)	ACT/360	4.779215	(4,779.22)	(4,779.22)	(1.32)	0.00

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066831553 (Cont.)															
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN (Cont.)															
		Spread Change	22 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260121551		NEW	22 Sep 2034	0	TW0009958009	TWD		100.00	(607.2784)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Equity Reset	04 Feb 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	160.500000	(13,803,000.00)	4.921739	-	1.000000
SDB3260121551		AMEND	22 Sep 2034	(86,000)	TW0009958009	TWD	32.780000	100.00	(607.2784)	ACT/360	4.896278	(421,079.91)	(423,269.56)	0.00	2,189.65
CHAILLEASE HOLDING CO LTD CMN															
		Equity Reset	04 Feb 2025		5871.TW	USD	USD		4.330000	USD-Federal Funds-H.15	115.500000	(6,352,500.00)	3.541704	-	1.000000
SDB3265127426		NEW	05 Jan 2035	(55,000)	KYG202881093	TWD	32.780000	100.00	(40.0000)	ACT/360	3.523490	(193,791.95)	(194,793.70)	0.00	1,947.49
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	27 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.082940	(164,045.99)	2.205645	2.00	1.000000
SDB3265531276	Open	NEW	18 Jan 2035	(10,200)	CNE100001VQ5	CNY	7.286000	100.00	(1,757.5520)	ACT/360	2.205645	(22,497.58)	(22,497.58)	(4.50)	0.00
	Sell	Upsize Trade	27 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.042481	(245,449.96)	2.200832	2.00	1.000000
SDB3265531276	Open	NEW	18 Jan 2035	(15,300)	CNE100001VQ5	CNY	7.286000	100.00	(1,757.5520)	ACT/360	2.200832	(33,672.73)	(33,672.73)	(6.74)	0.00
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED															
	Sell	Upsize Trade	22 Jan 2025		CHC.AX	AUD	AUD		4.334785	AUD-OIS-RBA	15.238655	(26,957.18)	15.237131	1.00	1.000000
SDB3265743525	Open	NEW	18 Jan 2035	(1,769)	AU000000CHC0	AUD	1.000000	100.00	(25.0000)	ACT/365	15.237131	(26,954.48)	(26,954.48)	(2.70)	0.00
CHENG UEI PRECISION INDUSTRY CMN															
		Equity Reset	04 Feb 2025		2392.TW	USD	USD		4.330000	USD-Federal Funds-H.15	68.500000	(3,425,000.00)	2.213415	-	1.000000
SDB3260661438		NEW	12 Oct 2034	(50,000)	TW0002392008	TWD	32.780000	100.00	(216.5000)	ACT/360	2.089689	(104,484.45)	(110,670.75)	0.00	6,186.30
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	27 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.230003	2,769.00	1.266750	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	300	CNE100003Y73	CNY	7.286000	90.00	50.0000	ACT/360	1.266750	380.02	380.02	(0.08)	0.00
	Buy	Upsize Trade	27 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.215003	3,686.00	1.265114	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	400	CNE100003Y73	CNY	7.286000	90.00	50.0000	ACT/360	1.265114	506.05	506.05	(0.10)	0.00
CHENGDU HI-TECH DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	New Trade	27 Jan 2025		000628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	56.259727	(208,160.99)	7.715566	2.00	1.000000
SDB3266038206	Open	NEW	25 Jan 2035	(3,700)	CNE0000005X3	CNY	7.286000	100.00	(1,975.0000)	ACT/360	7.715566	(28,547.59)	(28,547.59)	(5.71)	0.00
	Sell	Upsize Trade	27 Jan 2025		000628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.893282	(357,717.00)	7.667874	2.00	1.000000
SDB3266038206	Open	NEW	25 Jan 2035	(6,400)	CNE0000005X3	CNY	7.286000	100.00	(1,975.0000)	ACT/360	7.667874	(49,074.39)	(49,074.39)	(9.82)	0.00
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	27 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.340003	4,272.00	0.733121	2.00	1.000000
SDB3265465911	Open	NEW	16 Jan 2035	800	CNE100001P27	CNY	7.286000	90.00	50.0000	ACT/360	0.733121	586.50	586.50	(0.12)	0.00

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066831553 (Cont.)															
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											(2.50)	
	Buy	Upside Trade	27 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.389286	7,545.00	0.739640	2.00	1.000000
SDB3265465911	Open	NEW	16 Jan 2035	1,400	CNE100001P27	CNY	7.286000	90.00	50.0000	ACT/360	0.739640	1,035.50	1,035.50	(0.21)	0.00
CHIEFTEK PRECISION CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		1597.TW	USD	USD		4.330000	USD-Federal Funds-H.15	101.500000	(812,000.00)	3.717220	-	1.000000
SDB3265057945		NEW	04 Jan 2035	(8,000)	TW0001597003	TWD	32.780000	100.00	(575.0000)	ACT/360	3.096400	(24,771.20)	(29,737.76)	0.00	4,966.56
CHINA AIRLINES CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2610.TW	USD	USD		4.330000	USD-Federal Funds-H.15	26.000000	7,592,000.00	0.782012	-	1.000000
SDB3260661479		NEW	12 Oct 2034	292,000	TW0002610003	TWD	32.780000	90.00	30.0000	ACT/360	0.793167	231,604.76	228,347.50	0.00	3,257.26
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upside Trade	27 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.455062	(88,203.98)	1.570969	2.00	1.000000
SDB3260122943	Open	NEW	25 Sep 2034	(7,700)	CNE100002GX0	CNY	7.286000	100.00	(1,306.0546)	ACT/360	1.570969	(12,096.46)	(12,096.46)	(2.42)	0.00
			22 Jan 2025											2.50	
	Sell	Upside Trade	27 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.467502	(13,761.00)	1.573201	2.00	1.000000
SDB3260122943	Open	NEW	25 Sep 2034	(1,200)	CNE100002GX0	CNY	7.286000	100.00	(1,306.0546)	ACT/360	1.573201	(1,887.84)	(1,887.84)	(0.38)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122943		NEW	25 Sep 2034	0	CNE100002GX0	CNY		100.00	(1,305.3599)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		600176.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.845882	18,438.00	1.555437	2.00	1.000000
SDB3260123583	Close	NEW	25 Sep 2034	1,700	CNE000000YM1	CNY	7.286000	100.00	(721.0319)	ACT/360	1.489015	2,531.33	2,644.24	(0.51)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		600176.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.859670	130,316.04	1.555437	2.00	1.000000
SDB3260123583	Close	NEW	25 Sep 2034	12,000	CNE000000YM1	CNY	7.286000	100.00	(721.0319)	ACT/360	1.490410	17,884.92	18,665.24	(3.58)	0.00
			22 Jan 2025											0.01	
	Buy	Partial Termination	27 Jan 2025		600176.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.900002	1,090.00	1.555437	2.00	1.000000
SDB3260123583	Close	NEW	25 Sep 2034	100	CNE000000YM1	CNY	7.286000	100.00	(721.0319)	ACT/360	1.496320	149.63	155.54	(0.03)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		600176.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123583		NEW	25 Sep 2034	0	CNE000000YM1	CNY		100.00	(719.9932)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upside Trade	27 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.949560	(176,457.01)	3.558772	2.00	1.000000
SDB3264054683	Open	NEW	14 Dec 2034	(6,800)	CNE100002XN6	CNY	7.286000	100.00	(1,851.1857)	ACT/360	3.558772	(24,199.65)	(24,199.65)	(4.84)	0.00
			22 Jan 2025											2.50	
	Sell	Upside Trade	27 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.000002	(7,800.00)	3.566882	2.00	1.000000
SDB3264054683	Open	NEW	14 Dec 2034	(300)	CNE100002XN6	CNY	7.286000	100.00	(1,851.1857)	ACT/360	3.566882	(1,070.06)	(1,070.06)	(0.21)	0.00
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.01	
	Sell	Partial Termination	27 Jan 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.133637	(43,047.00)	5.724664	2.00	1.000000
SDB3262681150	Close	NEW	16 Nov 2034	(1,100)	CNE000001Q93	CNY	7.286000	90.00	50.0000	ACT/360	5.367310	(5,904.04)	(6,297.13)	(1.18)	0.00

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066831553 (Cont.)															
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											2.50	
SDB3262681150	Sell	Partial Termination	27 Jan 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.086615	(484,674.03)	5.724664	2.00	1.000000
	Close	NEW	16 Nov 2034	(12,400)	CNE000001Q93	CNY	7.286000	90.00	50.0000	ACT/360	5.362205	(66,491.34)	(70,985.83)	(13.30)	0.00
			22 Jan 2025											5.84	
SDB3262681150	Sell	Partial Termination	27 Jan 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.093989	(598,138.03)	5.437563	2.00	1.000000
	Close	NEW	16 Nov 2034	(15,300)	CNE000001Q93	CNY	7.286000	90.00	50.0000	ACT/360	5.361424	(82,029.79)	(83,194.71)	(16.42)	0.00
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
SDB3260489030	Sell	Partial Termination	27 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.290001	(3,129.00)	4.654021	2.00	1.000000
	Close	NEW	11 Oct 2034	(100)	CNE1000008M8	CNY	7.286000	90.00	50.0000	ACT/360	4.292605	(429.26)	(465.40)	(0.09)	0.00
CHINA RESOURCES LAND LIMITED CMN															
			22 Jan 2025											10.85	
SDB3262115571	Sell	Upsize Trade	24 Jan 2025		1109.HK	HKD	HKD		2.707520	HKD-HONIX	23.750000	(11,875.00)	23.721381	1.20	1.000000
	Open	NEW	08 Nov 2034	(500)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	23.721381	(11,860.69)	(11,860.69)	(1.43)	0.00
			22 Jan 2025											0.00	
SDB3262115571	Sell	Upsize Trade	24 Jan 2025		1109.HK	HKD	HKD		2.707520	HKD-HONIX	23.413637	(128,775.00)	23.410827	1.20	1.000000
	Open	NEW	08 Nov 2034	(5,500)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	23.410827	(128,759.55)	(128,759.55)	(15.45)	0.00
CHINA STEEL CORPORATION CMN															
			22 Jan 2025											15.00	
SDB3260661474	Sell	Upsize Trade	24 Jan 2025		2002.TW	USD	USD		4.330000	USD-Federal Funds-H.15	20.124468	(925,725.53)	0.613528	2.75	1.000000
	Open	NEW	12 Oct 2034	(46,000)	TW0002002003	TWD	32.743000	100.00	(47.6685)	ACT/360	0.613528	(28,222.29)	(28,222.29)	(7.77)	0.00
			22 Jan 2025											30.00	
SDB3260661474	Sell	Upsize Trade	24 Jan 2025		2002.TW	USD	USD		4.330000	USD-Federal Funds-H.15	20.149991	(241,799.89)	0.613383	2.75	1.000000
	Open	NEW	12 Oct 2034	(12,000)	TW0002002003	TWD	32.743000	100.00	(47.6685)	ACT/360	0.613383	(7,360.60)	(7,360.60)	(2.03)	0.00
			22 Jan 2025											0.00	
SDB3260661474		Equity Reset	04 Feb 2025		2002.TW	USD	USD		4.330000	USD-Federal Funds-H.15	20.150000	(15,515,500.00)	0.600171	-	1.000000
	Open	NEW	12 Oct 2034	(770,000)	TW0002002003	TWD	32.780000	100.00	(47.6685)	ACT/360	0.614704	(473,322.08)	(462,131.40)	0.00	(11,190.68)
CHINA VANKE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
SDB3266038172	Sell	New Trade	27 Jan 2025		000002.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.095283	(300,130.47)	0.973386	2.00	1.000000
	Open	NEW	25 Jan 2035	(42,300)	CNE0000000T2	CNY	7.286000	100.00	(1,825.0000)	ACT/360	0.973386	(41,174.23)	(41,174.23)	(8.24)	0.00
			22 Jan 2025											5.84	
SDB3266038172	Sell	Upsize Trade	27 Jan 2025		000002.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.117395	(3,269,731.26)	0.976093	2.00	1.000000
	Open	NEW	25 Jan 2035	(459,400)	CNE0000000T2	CNY	7.286000	100.00	(1,825.0000)	ACT/360	0.976093	(448,417.12)	(448,417.12)	(89.75)	0.00
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
SDB3260962422	Sell	Partial Termination	27 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.443749	(19,555.00)	3.340298	2.00	1.000000
	Close	NEW	13 Oct 2034	(800)	CNE000000YH1	CNY	7.286000	90.00	50.0000	ACT/360	3.353383	(2,682.71)	(2,672.24)	(0.54)	0.00
			22 Jan 2025											5.84	
SDB3260962422	Sell	Partial Termination	27 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.427502	(39,084.00)	3.340298	2.00	1.000000
	Close	NEW	13 Oct 2034	(1,600)	CNE000000YH1	CNY	7.286000	90.00	50.0000	ACT/360	3.350034	(5,360.05)	(5,344.48)	(1.07)	0.00

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066831553 (Cont.)															
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.250000	9,375.00	4.326161	2.00	1.000000
SDB3265959721	Close	NEW	25 Jan 2035	300	CNE1000042K1	CNY	7.286000	100.00	(1,750.0000)	ACT/360	4.290266	1,287.08	1,297.85	(0.26)	0.00
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.343574	13,081.00	1.282337	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	1,400	CNE000001GT1	CNY	7.286000	90.00	50.0000	ACT/360	1.282337	1,795.27	1,795.27	(0.36)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.355714	6,549.00	1.284432	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	700	CNE000001GT1	CNY	7.286000	90.00	50.0000	ACT/360	1.284432	899.10	899.10	(0.18)	0.00
CHROMA ATE INC. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2360.TW	USD	USD		4.330000	USD-Federal Funds-H.15	379.500000	3,036,000.00	12.469512	-	1.000000
SDB3260121549		NEW	22 Sep 2034	8,000	TW0002360005	TWD	32.780000	90.00	30.0000	ACT/360	11.577181	92,617.45	99,756.10	0.00	(7,138.65)
CHUGAI PHARMACEUTICAL LTD CMN															
			22 Jan 2025											0.00	
	Buy	New Trade	24 Jan 2025		4519.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	6,639.000000	6,639,000.00	6,639.431535	0.65	1.000000
SDB3266038140	Open	NEW	24 Jan 2035	1,000	JP3519400000	JPY	1.000000	90.00	25.0000	ACT/365	6,639.431535	6,639,431.54	6,639,431.54	(431.54)	0.00
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		601061.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.194003	3,597.00	0.991438	2.00	1.000000
SDB3262800200	Close	NEW	20 Nov 2034	500	CNE100006087	CNY	7.286000	100.00	(1,750.0000)	ACT/360	0.987654	493.83	495.72	(0.10)	0.00
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		300919.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.365002	6,873.00	4.932607	2.00	1.000000
SDB3260123665	Close	NEW	25 Sep 2034	200	CNE1000049X9	CNY	7.286000	100.00	(1,395.4666)	ACT/360	4.717920	943.58	986.52	(0.19)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		300919.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.790000	3,479.00	4.932607	2.00	1.000000
SDB3260123665	Close	NEW	25 Sep 2034	100	CNE1000049X9	CNY	7.286000	100.00	(1,395.4666)	ACT/360	4.774672	477.47	493.26	(0.10)	0.00
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		COH.AX	AUD	AUD		4.334785	AUD-OIS-RBA	315.187143	(94,871.33)	315.155624	1.00	1.000000
SDB3264649698	Open	NEW	29 Dec 2034	(301)	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	315.155624	(94,861.84)	(94,861.84)	(9.49)	0.00
COM7 PCL NVDR															
			22 Jan 2025											0.21	
	Sell	Upsize Trade	24 Jan 2025		COM7_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.314270	(16,319.99)	0.689277	4.00	1.000000
SDB3264390772	Open	NEW	20 Dec 2034	(700)	TH6678010R15	THB	33.810000	100.00	(2,127.3427)	ACT/360	0.689277	(482.49)	(482.49)	(0.19)	0.00
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		CBA.AX	AUD	AUD		4.335042	AUD-OIS-RBA	157.631604	(76,136.06)	152.061248	1.00	1.000000
SDB3265604062	Close	NEW	17 Jan 2035	(483)	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	157.615841	(76,128.45)	(73,445.58)	(7.61)	0.00

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066831553 (Cont.)															
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
			22 Jan 2025											12.50	
	Buy	Upsize Trade	23 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,078.622937	97,886.95	47.330464	4.00	1.000000
SDB3265276896	Open	NEW	09 Jan 2035	24	INE596101012	INR	86.315500	78.16	75.0000	ACT/360	47.330464	1,135.93	1,135.93	(0.45)	0.00
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		CPU.AX	AUD	AUD		4.334785	AUD-OIS-RBA	34.334765	94,214.60	34.338198	1.00	1.000000
SDB3265127414	Open	NEW	05 Jan 2035	2,744	AU000000CPU5	AUD	1.000000	100.00	25.0000	ACT/365	34.338198	94,224.02	94,224.02	(9.42)	0.00
COMTREND CORPORATION CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		8089.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	71.000000	(4,615,000.00)	2.399390	-	1.000000
SDB3260188352		NEW	28 Sep 2034	(65,000)	TW00008089004	TWD	32.780000	100.00	(744.6153)	ACT/360	2.165955	(140,787.08)	(155,960.35)	0.00	15,173.28
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		601866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.405438	79,138.91	0.329313	2.00	1.000000
SDB3265465984	Close	NEW	16 Jan 2035	32,900	CNE1000008F2	CNY	7.286000	100.00	(250.0000)	ACT/360	0.330239	10,864.86	10,834.39	(2.17)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		601866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.406846	37,787.48	0.330032	2.00	1.000000
SDB3265465984	Close	NEW	16 Jan 2035	15,700	CNE1000008F2	CNY	7.286000	100.00	(250.0000)	ACT/360	0.330322	5,186.06	5,181.50	(1.04)	0.00
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.01	
	Sell	Partial Termination	27 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.300003	(730.00)	1.144387	2.00	1.000000
SDB3260588261	Close	NEW	12 Oct 2034	(100)	CNE100000CP9	CNY	7.286000	90.00	50.0000	ACT/360	1.001220	(100.12)	(114.44)	(0.02)	0.00
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.316670	(17,560.01)	1.144387	2.00	1.000000
SDB3260588261	Close	NEW	12 Oct 2034	(2,400)	CNE100000CP9	CNY	7.286000	90.00	50.0000	ACT/360	1.003422	(2,408.21)	(2,746.53)	(0.48)	0.00
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.297779	(6,568.00)	1.144387	2.00	1.000000
SDB3260588261	Close	NEW	12 Oct 2034	(900)	CNE100000CP9	CNY	7.286000	90.00	50.0000	ACT/360	1.001166	(901.05)	(1,029.95)	(0.18)	0.00
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.979378	(19,167.00)	1.643424	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(1,600)	CNE000000QR6	CNY	7.286000	100.00	(2,041.8950)	ACT/360	1.643424	(2,629.48)	(2,629.48)	(0.53)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.998732	(85,191.00)	1.645529	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(7,100)	CNE000000QR6	CNY	7.286000	100.00	(2,041.8950)	ACT/360	1.645529	(11,683.26)	(11,683.26)	(2.34)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261168661		NEW	19 Oct 2034	0	CNE000000QR6	CNY		100.00	(2,061.9028)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2891.TW	USD	USD		4.330000	USD-Federal Funds-H.15	39.100000	(16,265,600.00)	1.192073	-	1.000000
SDB3263040675		NEW	24 Nov 2034	(416,000)	TW0002891009	TWD	32.780000	100.00	(40.0000)	ACT/360	1.192800	(496,204.80)	(495,902.37)	0.00	17.12

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066831553 (Cont.)															
CYBERTAN TECHNOLOGY INC. CMN															
			22 Jan 2025											0.00	
SDB3260123576		Equity Reset NEW	04 Feb 2025 22 Sep 2034	(215,000)	3062.TW TW0003062006	USD TWD	USD	100.00	4.330000 (720.8139)	USD-Federal Funds-H.15 ACT/360	30.300000 0.924344	(6,514,500.00) (198,733.96)	1.024337 (220,232.43)	- 0.00	1.000000 21,498.48
DAI-ICHI LIFE HOLDINGS CMN															
	Buy Open	New Trade NEW	22 Jan 2025 24 Jan 2025 24 Jan 2035		8750.T JP3476480003	JPY JPY	JPY	90.00	0.226020 25.0000	JPY-BOJ-TONAT ACT/365	4,112.111111 4,112.378398	7,401,800.00 7,402,281.12	4,112.378398 7,402,281.12	0.00 0.65 (481.12)	1.000000 0.00
DAIHEN CORP. CMN															
	Buy Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 21 Dec 2034		6622.T JP3497800007	JPY JPY	JPY	92.00	0.228000 (25.0000)	JPY-BOJ-TONAT ACT/365	7,730.000000 7,730.502450	1,546,000.00 1,546,100.49	8,090.000000 1,618,000.00	0.00 0.65 (100.49)	1.000000 0.00
DAIICHI SANKYO CO., LTD. CMN															
	Sell Open	Upsize Trade NEW	22 Jan 2025 24 Jan 2025 24 Jan 2035		4568.T JP3475350009	JPY JPY	JPY	100.00	0.226020 (25.0000)	JPY-BOJ-TONAT ACT/365	4,492.339623 4,492.047621	(23,809,400.00) (23,807,852.39)	4,492.047621 (23,807,852.39)	0.00 0.65 (1,547.61)	1.000000 0.00
DAIKOKUYA HOLDINGS CMN															
	Sell Open	Upsize Trade NEW	22 Jan 2025 24 Jan 2025 12 Jan 2035		6993.T JP3926000005	JPY JPY	JPY	92.00	0.226020 (1,005.0349)	JPY-BOJ-TONAT ACT/365	23.906475 23.904921	(332,300.00) (332,278.40)	23.904921 (332,278.40)	0.00 0.65 (21.60)	1.000000 0.00
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
	Buy Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 17 Jan 2035		1925.T JP3505000004	JPY JPY	JPY	92.00	0.228000 (25.0000)	JPY-BOJ-TONAT ACT/365	4,679.470588 4,679.774754	7,955,100.00 7,955,617.08	4,676.584891 7,950,194.31	0.00 0.65 (517.08)	1.000000 0.00
DAXIN MATERIALS CORPORATION CMN															
		Equity Reset NEW	22 Jan 2025 04 Feb 2025 12 Oct 2034	5,000	5234.TW TW0005234009	USD TWD	USD	90.00	4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	225.000000 6.863941	1,125,000.00 34,319.71	5.792683 28,963.42	0.00 0.00	1.000000 5,356.29
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
	Buy Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 22 Nov 2034		DEG.AX AU000000DEG6	AUD AUD	AUD	100.00	4.335042 (25.0000)	AUD-OIS-RBA ACT/365	2.008424 2.008625	3,199.42 3,199.74	1.765000 2,811.64	0.00 1.00 (0.32)	1.000000 0.00
DELTA ELECTRONICS (TH) PCL NVDR CMN															
	Sell Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 17 Jan 2035	(3,300)	DELTA_n.BK TH0528010R18	USD THB	USD	90.00	4.330000 40.0000	USD-Federal Funds-H.15 ACT/360	145.378782 4.298065	(479,749.98) (14,183.61)	4.069872 (13,430.58)	0.21 4.00 (5.68)	1.000000 0.00
DELTA ELECTRONICS, INC. CMN															
		Equity Reset NEW	22 Jan 2025 04 Feb 2025 15 Dec 2034		2308.TW TW0002308004	USD TWD	USD	100.00	4.330000 (40.0000)	USD-Federal Funds-H.15 ACT/360	437.500000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	0.000000 5,249.09

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066831553 (Cont.)															
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
SDB3264649819	Buy	Full Termination	27 Jan 2025		001328.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.877597	111,220.55	4.759089	0.00	1.000000
	Close	NEW	02 Jan 2035	3,100	CNE100005296	CNY	7.286000	100.00	(1,500.0000)	ACT/360	4.924183	15,264.97	14,753.18	0.00	0.00
DISCO CORP. CMN															
			22 Jan 2025											0.00	
SDB3265743506	Sell	Full Termination	24 Jan 2025		6146.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	50,694.000000	(50,694,000.00)	44,870.916420	0.65	1.000000
	Close	NEW	18 Jan 2035	(1,000)	JP3548600000	JPY	1.000000	90.00	25.0000	ACT/365	50,690.704890	(50,690,704.89)	(44,870,916.42)	(3,295.11)	0.00
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
SDB3265057956	Sell	Upsize Trade	24 Jan 2025		DMPAX	AUD	AUD		4.334785	AUD-OIS-RBA	29.907273	(328.98)	29.904282	1.00	1.000000
	Open	NEW	04 Jan 2035	(11)	AU000000DMP0	AUD	1.000000	100.00	(25.0000)	ACT/365	29.904282	(328.95)	(328.95)	(0.03)	0.00
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
SDB3263040663	Sell	Upsize Trade	27 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.209998	(10,863.00)	4.965908	2.00	1.000000
	Open	NEW	24 Nov 2034	(300)	CNE1000032W7	CNY	7.286000	100.00	(1,423.4848)	ACT/360	4.965908	(1,489.77)	(1,489.77)	(0.30)	0.00
E INK HOLDINGS INC CMN															
			22 Jan 2025											0.00	
SDB3260661457		Equity Reset	04 Feb 2025		8069.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	280.500000	(1,963,500.00)	8.265252	-	1.000000
		NEW	12 Oct 2034	(7,000)	TW00008069006	TWD	32.780000	100.00	(242.8571)	ACT/360	8.557047	(59,899.33)	(57,856.76)	0.00	(2,042.57)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3260487804	Buy	Upsize Trade	27 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.104997	6,063.00	1.387300	2.00	1.000000
	Open	NEW	11 Oct 2034	600	CNE000001K32	CNY	7.286000	90.00	50.0000	ACT/360	1.387300	832.38	832.38	(0.17)	0.00
			22 Jan 2025											(2.50)	
SDB3260487804	Buy	Upsize Trade	27 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.070004	2,014.00	1.382034	2.00	1.000000
	Open	NEW	11 Oct 2034	200	CNE000001K32	CNY	7.286000	90.00	50.0000	ACT/360	1.382034	276.41	276.41	(0.06)	0.00
EBARA CORPORATION CMN															
			22 Jan 2025											0.00	
SDB3265959631	Buy	Upsize Trade	24 Jan 2025		6361.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,730.125000	2,184,100.00	2,730.302458	0.65	1.000000
	Open	NEW	24 Jan 2035	800	JP3166000004	JPY	1.000000	90.00	25.0000	ACT/365	2,730.302458	2,184,241.97	2,184,241.97	(141.97)	0.00
EDIMAX TECHNOLOGY CO., LTD. CMN															
			22 Jan 2025											0.00	
SDB3262115529		Equity Reset	04 Feb 2025		3047.TW	USD	USD		4.330000	USD-Federal Funds-H.15	28.400000	0.00	0.000000	-	0.000000
		NEW	08 Nov 2034	0	TW0003047007	TWD	32.780000	100.00	(951.9230)	ACT/360	0.000000	0.00	0.00	0.00	(72.72)
EGIS TECHNOLOGY INC. CMN															
			22 Jan 2025											30.00	
SDB3260122816	Sell	Upsize Trade	24 Jan 2025		6462.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	155.000002	(155,000.00)	4.718333	2.75	1.000000
	Open	NEW	22 Sep 2034	(1,000)	TW0006462005	TWD	32.743000	100.00	(800.9615)	ACT/360	4.718333	(4,718.33)	(4,718.33)	(1.30)	0.00
			22 Jan 2025											0.00	
SDB3260122816		Spread Change	22 Jan 2025		6462.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	TW0006462005	TWD		100.00	(809.2592)	ACT/360	0.000000	0.00	0.00	0.00	0.000000

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066831553 (Cont.)															
EGIS TECHNOLOGY INC. CMN (Cont.)															
		Equity Reset	22 Jan 2025											0.00	
SDB3260122816		AMEND	04 Feb 2025		6462.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	154.500000	(8,806,500.00)	5.234469	-	1.000000
			22 Sep 2034	(57,000)	TW0006462005	TWD		32.780000	100.00	(809.2592)	4.713240	(268,654.68)	(298,364.76)	0.00	29,710.08
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	22 Jan 2025											0.00	
SDB3264583150	Open	NEW	24 Jan 2025		EDV.AX	AUD	AUD		4.334785	AUD-OIS-RBA	4.186411	(163.27)	4.185992	1.00	1.000000
			22 Dec 2034	(39)	AU0000154833	AUD		1.000000	100.00	(25.0000)	4.185992	(163.25)	(163.25)	(0.02)	0.00
ENEOS HOLDINGS CMN															
	Buy	Partial Termination	22 Jan 2025											0.00	
SDB3265882601	Close	NEW	24 Jan 2025		5020.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	790.410526	1,501,780.00	831.828360	0.65	1.000000
			24 Jan 2035	1,900	JP3386450005	JPY		1.000000	92.00	(25.0000)	790.461903	1,501,877.62	1,580,473.88	(97.62)	0.00
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
		Upsize Trade	22 Jan 2025											2.50	
SDB3265810073	Open	NEW	27 Jan 2025		300502.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	140.873751	(450,796.00)	19.326154	2.00	1.000000
			22 Jan 2035	(3,200)	CNE100002615	CNY		7.286000	100.00	(775.0000)	19.326154	(61,843.69)	(61,843.69)	(12.37)	0.00
		Upsize Trade	22 Jan 2025											5.84	
SDB3265810073	Open	NEW	27 Jan 2025		300502.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	140.903434	(450,890.99)	19.323765	2.00	1.000000
			22 Jan 2035	(3,200)	CNE100002615	CNY		7.286000	100.00	(775.0000)	19.323765	(61,836.05)	(61,836.05)	(12.38)	0.00
EVA AIRWAYS CORPORATION CMN															
		Equity Reset	22 Jan 2025											0.00	
SDB3260123685		NEW	04 Feb 2025		2618.TW	USD	USD		4.330000	USD-Federal Funds-H.15	47.700000	21,798,900.00	1.352134	-	1.000000
			22 Sep 2034	457,000	TW0002618006	TWD		32.780000	90.00	30.0000	1.455156	665,006.29	617,925.24	0.00	47,081.05
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	22 Jan 2025											0.01	
SDB3260588418	Close	NEW	27 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	42.970001	4,297.00	6.382892	2.00	1.000000
			12 Oct 2034	100	CNE100000GS4	CNY		7.286000	100.00	(1,411.5913)	5.898795	589.88	638.29	(0.12)	0.00
		Partial Termination	22 Jan 2025											0.84	
SDB3260588418	Close	NEW	27 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.189317	1,325,912.03	6.382892	2.00	1.000000
			12 Oct 2034	30,700	CNE100000GS4	CNY		7.286000	100.00	(1,411.5913)	5.929397	182,032.49	195,954.78	(36.40)	0.00
		Partial Termination	22 Jan 2025											(2.50)	
SDB3260588418	Close	NEW	27 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.231275	492,836.53	6.344362	2.00	1.000000
			12 Oct 2034	11,400	CNE100000GS4	CNY		7.286000	100.00	(1,411.5913)	5.933175	67,638.20	72,325.72	(13.53)	0.00
EVERGREEN MARINE CMN															
		Equity Reset	22 Jan 2025											0.00	
SDB3265743522		NEW	04 Feb 2025		2603.TW	USD	USD		4.330000	USD-Federal Funds-H.15	204.500000	2,454,000.00	6.090301	-	1.000000
			18 Jan 2035	12,000	TW0002603008	TWD		32.780000	90.00	30.0000	6.238560	74,862.72	73,083.62	0.00	1,779.10
EZCONN CORP CMN															
		Equity Reset	22 Jan 2025											0.00	
SDB3260188354		NEW	04 Feb 2025		6442.TW	USD	USD		4.330000	USD-Federal Funds-H.15	629.000000	(3,145,000.00)	19.817073	-	1.000000
			28 Sep 2034	(5,000)	TW0006442007	TWD		32.780000	100.00	(1,170.0000)	19.188530	(95,942.65)	(99,085.37)	0.00	3,142.72

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066831553 (Cont.)															
FANUC CORP. CMN															
			22 Jan 2025											0.00	
	Sell	Upside Trade	24 Jan 2025		6954.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	4,678.200000	(4,678,200.00)	4,677.895917	0.65	1.000000
SDB3264120642	Open	NEW	13 Dec 2034	(1,000)	JP3802400006	JPY	1.000000	92.00	(25.0000)	ACT/365	4,677.895917	(4,677,895.92)	(4,677,895.92)	(304.08)	0.00
FERROTEC CORPORATION CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		6890.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	2,713.200000	2,713,200.00	2,584.000000	0.65	1.000000
SDB3260628339	Close	NEW	05 Oct 2034	1,000	JP3802720007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,713.376358	2,713,376.36	2,584,000.00	(176.36)	0.00
FIBER OPTIC COMMUNICATIONS, INC. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		3363.TWO	USD	USD		4.33000	USD-Federal Funds-H.15	357.500000	(1,072,500.00)	7.555504	-	1.000000
SDB3261018870		NEW	13 Oct 2034	(3,000)	TW0003363008	TWD	32.780000	100.00	(875.0000)	ACT/360	10.906040	(32,718.12)	(22,666.51)	0.00	(10,051.61)
FIT HOLDING CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		3712.TW	USD	USD		4.33000	USD-Federal Funds-H.15	59.800000	(299,000.00)	1.776255	-	1.000000
SDB3265670311		NEW	17 Jan 2035	(5,000)	TW0003712006	TWD	32.780000	100.00	(525.0000)	ACT/360	1.824283	(9,121.42)	(8,881.28)	0.00	(240.14)
FITTECH CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6706.TW	USD	USD		4.33000	USD-Federal Funds-H.15	104.000000	(3,432,000.00)	3.866937	-	1.000000
SDB3263308418		NEW	29 Nov 2034	(33,000)	TW0006706005	TWD	32.780000	100.00	(1,025.7575)	ACT/360	3.172666	(104,697.98)	(127,608.93)	0.00	22,910.95
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upside Trade	27 Jan 2025		002027.ZK	USD	USD		4.33000	USD-Federal Funds-H.15	6.428766	44,358.49	0.882301	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	6,900	CNE000001KK2	CNY	7.286000	90.00	50.0000	ACT/360	0.882301	6,087.88	6,087.88	(1.22)	0.00
			22 Jan 2025											0.84	
	Buy	Upside Trade	27 Jan 2025		002027.ZK	USD	USD		4.33000	USD-Federal Funds-H.15	6.379464	394,250.88	0.875827	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	61,800	CNE000001KK2	CNY	7.286000	90.00	50.0000	ACT/360	0.875827	54,126.11	54,126.11	(10.82)	0.00
			22 Jan 2025											0.01	
	Buy	Upside Trade	27 Jan 2025		002027.ZK	USD	USD		4.33000	USD-Federal Funds-H.15	6.380003	1,276.00	0.875828	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	200	CNE000001KK2	CNY	7.286000	90.00	50.0000	ACT/360	0.875828	175.17	175.17	(0.04)	0.00
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		002315.ZK	USD	USD		4.33000	USD-Federal Funds-H.15	43.050001	(21,525.00)	5.691890	2.00	1.000000
SDB3260122883	Close	NEW	25 Sep 2034	(500)	CNE100000HT0	CNY	7.286000	90.00	50.0000	ACT/360	5.903959	(2,951.98)	(2,845.95)	(0.59)	0.00
FORMOSA CHEMICALS & FIBRE CORP CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		1326.TW	USD	USD		4.33000	USD-Federal Funds-H.15	28.100000	0.00	0.000000	-	0.000000
SDB3264255515		NEW	15 Dec 2034	0	TW0001326007	TWD	32.780000	90.00	30.0000	ACT/360	0.000000	0.00	0.00	0.00	98.14
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		1326.TW	USD	USD		4.33000	USD-Federal Funds-H.15	28.100000	(365,300.00)	0.860750	-	1.000000
SDB3265743523		NEW	18 Jan 2035	(13,000)	TW0001326007	TWD	32.780000	100.00	(40.0000)	ACT/360	0.857230	(11,143.99)	(11,189.75)	0.00	45.77

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066831553 (Cont.)															
FORMOSA PLASTICS CORPORATION CMN															
		Equity Reset	22 Jan 2025											0.00	
SDB3260123682		NEW	04 Feb 2025 22 Sep 2034	(749,000)	1301.TW TW0001301000	USD TWD	USD	100.00	4.330000 (40.0000)	USD-Federal Funds-H.15 ACT/360	36.250000 1.105857	(27,151,250.00) (828,286.89)	1.082521 (810,808.42)	- 0.00	1.000000 (17,478.47)
FOSITEK CORP CMN															
		Equity Reset	22 Jan 2025											0.00	
SDB3260661411		NEW	04 Feb 2025 12 Oct 2034	(2,000)	6805.TW TW0006805005	USD TWD	USD	100.00	4.330000 (1,375.0000)	USD-Federal Funds-H.15 ACT/360	720.000000 21.964613	(1,440,000.00) (43,929.23)	24.695122 (49,390.24)	- 0.00	1.000000 5,461.02
FUBON FINANCIAL HOLDING CO LTD CMN															
		Equity Reset	22 Jan 2025											0.00	
SDB3260661459		NEW	04 Feb 2025 12 Oct 2034	0	2881.TW TW0002881000	USD TWD	USD	90.00	4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	92.800000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (904.47)
FUJI ELECTRIC CO LTD CMN															
		Partial Termination	22 Jan 2025											0.00	
SDB3265465935	Sell Close	NEW	24 Jan 2025 12 Jan 2035	(100)	6504.T JP3820000002	JPY JPY	JPY	90.00	0.228000 25.0000	JPY-BOJ-TONAT ACT/365	8,040.000000 8,039.477400	(804,000.00) (803,947.74)	8,025.188270 (802,518.83)	0.65 (52.26)	1.000000 0.00
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
		New Trade	22 Jan 2025											0.00	
SDB3266038168	Buy Open	NEW	27 Jan 2025 25 Jan 2035	4,400	300712.ZK CNE100003563	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	24.432202 3.353308	107,501.69 14,754.56	3.353308 14,754.56	0.00 0.00	1.000000 0.00
		Partial Termination	22 Jan 2025											5.84	
SDB3266038168	Sell Close	NEW	27 Jan 2025 25 Jan 2035	(2,600)	300712.ZK CNE100003563	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	24.382307 3.343836	(63,394.00) (8,693.97)	3.353308 (8,718.60)	2.00 (1.74)	1.000000 0.00
		Full Termination	22 Jan 2025											2.50	
SDB3266038168	Sell Close	NEW	27 Jan 2025 25 Jan 2035	(1,800)	300712.ZK CNE100003563	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	24.232169 3.324357	(43,617.90) (5,983.84)	3.353308 (6,035.95)	2.00 (1.20)	1.000000 0.00
		New Trade	22 Jan 2025											2.50	
SDB3266038243	Sell Open	NEW	27 Jan 2025 25 Jan 2035	(1,200)	300712.ZK CNE100003563	USD CNY	USD	100.00	4.330000 (1,635.0000)	USD-Federal Funds-H.15 ACT/360	24.232169 3.324357	(29,078.60) (3,989.23)	3.324357 (3,989.23)	2.00 (0.80)	1.000000 0.00
FUJIFILM HOLDINGS CORPORATION CMN															
		Partial Termination	22 Jan 2025											0.00	
SDB3264583165	Sell Close	NEW	24 Jan 2025 22 Dec 2034	(2,500)	4901.T JP3814000000	JPY JPY	JPY	90.00	0.228000 25.0000	JPY-BOJ-TONAT ACT/365	3,344.280000 3,344.062622	(8,360,700.00) (8,360,156.55)	3,309.000000 (8,272,500.00)	0.65 (543.45)	1.000000 0.00
FUJIKURA LTD. CMN															
		Partial Termination	22 Jan 2025											0.00	
SDB3265465914	Sell Close	NEW	24 Jan 2025 12 Jan 2035	(800)	5803.T JP3811000003	JPY JPY	JPY	90.00	0.228000 25.0000	JPY-BOJ-TONAT ACT/365	6,672.875000 6,672.441263	(5,338,300.00) (5,337,953.01)	6,371.414115 (5,097,131.29)	0.65 (346.99)	1.000000 0.00
FUJITSU CMN															
		New Trade	22 Jan 2025											0.00	
SDB3266038178	Sell Open	NEW	24 Jan 2025 24 Jan 2035	(1,900)	6702.T JP3818000006	JPY JPY	JPY	100.00	0.226020 (25.0000)	JPY-BOJ-TONAT ACT/365	2,777.026316 2,776.845809	(5,276,350.00) (5,276,007.04)	2,776.845809 (5,276,007.04)	0.65 (342.96)	1.000000 0.00
GANFENG LITHIUM CO., LTD. CMN															
		Partial Termination	22 Jan 2025											10.85	
SDB3264857810	Buy Close	NEW	24 Jan 2025 29 Dec 2034	800	1772.HK CNE1000031W9	HKD HKD	HKD	100.00	2.707520 (800.0000)	HKD-HONIX ACT/365	20.537500 20.562248	16,430.00 16,449.80	20.100000 16,080.00	1.20 (1.97)	1.000000 0.00

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066831553 (Cont.)															
GANFENG LITHIUM CO., LTD. CMN (Cont.)															
			22 Jan 2025											0.00	
	Buy	Full Termination	24 Jan 2025		1772.HK	HKD	HKD		2.707520	HKD-HONIX	20.654687	66,095.00	20.100000	1.20	1.000000
SDB3264857810	Close	NEW	29 Dec 2034	3,200	CNE1000031W9	HKD	1.000000	100.00	(800.0000)	ACT/365	20.657166	66,102.93	64,320.00	(7.93)	0.00
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.914003	16,957.00	4.781023	2.00	1.000000
SDB3260350088	Close	NEW	10 Oct 2034	500	CNE100000SF6	CNY	7.286000	100.00	(1,382.0596)	ACT/360	4.656003	2,328.00	2,390.51	(0.47)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.078574	23,855.00	4.781023	2.00	1.000000
SDB3260350088	Close	NEW	10 Oct 2034	700	CNE100000SF6	CNY	7.286000	100.00	(1,382.0596)	ACT/360	4.677034	3,273.92	3,346.72	(0.65)	0.00
GEELEY AUTOMOBILE HOLDINGS LTD CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		0175.HK	HKD	HKD		2.707520	HKD-HONIX	14.375555	(258,759.99)	14.820000	1.20	1.000000
SDB3264857843	Close	NEW	29 Dec 2034	(18,000)	KYG3777B1032	HKD	1.000000	100.00	30.0000	ACT/365	14.373830	(258,728.94)	(266,760.00)	(31.05)	0.00
			22 Jan 2025											10.85	
	Sell	Partial Termination	24 Jan 2025		0175.HK	HKD	HKD		2.707520	HKD-HONIX	14.294725	(1,300,819.98)	14.820000	1.20	1.000000
SDB3264857843	Close	NEW	29 Dec 2034	(91,000)	KYG3777B1032	HKD	1.000000	100.00	30.0000	ACT/365	14.277500	(1,299,252.50)	(1,348,620.00)	(156.10)	0.00
GENDA INC. CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		9166.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,477.000000	247,700.00	2,565.000000	0.65	1.000000
SDB3264255522	Close	NEW	15 Dec 2034	100	JP3386890002	JPY	1.000000	92.00	(669.6428)	ACT/365	2,477.161005	247,716.10	256,500.00	(16.10)	0.00
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		3406.TW	USD	USD		4.330000	USD-Federal Funds-H.15	451.000000	2,255,000.00	15.457317	-	1.000000
SDB3260121534		NEW	22 Sep 2034	5,000	TW0003406005	TWD	32.780000	90.00	30.0000	ACT/360	13.758389	68,791.95	77,286.59	0.00	(8,494.64)
GENTING SINGAPORE LTD CMN															
			22 Jan 2025											4.00	
	Sell	Upsize Trade	24 Jan 2025		GENS.SI	SGD	SGD		2.735780	SGD-SORA	0.739167	(20,401.01)	0.738816	0.75	1.000000
SDB3265201698	Open	NEW	10 Jan 2035	(27,600)	SGKE21576413	SGD	1.000000	100.00	(20.0000)	ACT/365	0.738816	(20,391.32)	(20,391.32)	(1.53)	0.00
GENPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.039001	(3,019.50)	0.823467	2.00	1.000000
SDB3260122957	Close	NEW	25 Sep 2034	(500)	CNE000000T42	CNY	7.286000	90.00	50.0000	ACT/360	0.828477	(414.24)	(411.73)	(0.08)	0.00
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.058330	(3,635.00)	0.823467	2.00	1.000000
SDB3260122957	Close	NEW	25 Sep 2034	(600)	CNE000000T42	CNY	7.286000	90.00	50.0000	ACT/360	0.830851	(498.51)	(494.08)	(0.10)	0.00
GIANT MANUFACTURING COMPANY CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		9921.TW	USD	USD		4.330000	USD-Federal Funds-H.15	146.500000	(1,465,000.00)	4.320846	-	1.000000
SDB3263040681		NEW	24 Nov 2034	(10,000)	TW0009921007	TWD	32.780000	100.00	(255.0000)	ACT/360	4.469189	(44,691.89)	(43,208.46)	0.00	(1,483.43)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 22, 2025
Run Date: Jan 23, 2025 01:02 AM EST

Equity Synthetic Daily Activity AR=302304.7

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066831553 (Cont.)															
GIGA-BYTE TECHNOLOGY CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2376.TW	USD	USD		4.330000	USD-Federal Funds-H.15	253.500000	(11,154,000.00)	8.307927	-	1.000000
SDB3260661469		NEW	12 Oct 2034	(44,000)	TW0002376001	TWD	32.780000	100.00	(829.5454)	ACT/360	7.733374	(340,268.46)	(365,548.79)	0.00	25,280.33
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	135.910966	1,060,105.53	16.270800	2.00	1.000000
SDB3265406657	Close	NEW	12 Jan 2035	7,800	CNE1000030S9	CNY	7.286000	100.00	(1,183.1218)	ACT/360	18.652782	145,491.70	126,912.24	(29.10)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	134.880812	499,059.00	16.270800	2.00	1.000000
SDB3265406657	Close	NEW	12 Jan 2035	3,700	CNE1000030S9	CNY	7.286000	100.00	(1,183.1218)	ACT/360	18.517586	68,515.07	60,201.96	(13.70)	0.00
GLOBAL UNICHIP CORPORATION CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		3443.TW	USD	USD		4.330000	USD-Federal Funds-H.15	1,320.000000	1,320,000.00	41.463415	-	1.000000
SDB3260661464		NEW	12 Oct 2034	1,000	TW0003443008	TWD	32.780000	90.00	30.0000	ACT/360	40.268456	40,268.46	41,463.42	0.00	(1,194.96)
GLOBALWAFERS CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6488.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	342.000000	(342,000.00)	11.631098	-	1.000000
SDB3262741481		NEW	16 Nov 2034	(1,000)	TW0006488000	TWD	32.780000	100.00	(450.0000)	ACT/360	10.433191	(10,433.19)	(11,631.10)	0.00	1,197.91
GMO PAYMENT GATEWAY, INC. CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		3769.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	7,929.000000	(792,900.00)	7,971.000000	0.65	1.000000
SDB3262800209	Close	NEW	17 Nov 2034	(100)	JP3385890003	JPY	1.000000	90.00	25.0000	ACT/365	7,928.484615	(792,848.46)	(797,100.00)	(51.54)	0.00
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.205002	(20,761.50)	9.592090	2.00	1.000000
SDB3260123138	Close	NEW	25 Sep 2034	(300)	CNE100003RL0	CNY	7.286000	90.00	50.0000	ACT/360	9.494079	(2,848.22)	(2,877.63)	(0.57)	0.00
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.646249	(55,717.00)	9.592090	2.00	1.000000
SDB3260123138	Close	NEW	25 Sep 2034	(800)	CNE100003RL0	CNY	7.286000	90.00	50.0000	ACT/360	9.551419	(7,641.14)	(7,673.67)	(1.53)	0.00
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.023361	1,611,255.01	6.289584	2.00	1.000000
SDB3262441831	Close	NEW	13 Nov 2034	36,600	CNE0000001D4	CNY	7.286000	100.00	(166.7014)	ACT/360	6.041883	221,132.92	230,198.77	(44.23)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.141145	1,160,912.11	6.265115	2.00	1.000000
SDB3262441831	Close	NEW	13 Nov 2034	26,300	CNE0000001D4	CNY	7.286000	100.00	(166.7014)	ACT/360	6.060072	159,379.89	164,772.52	(31.87)	0.00
GS YUASA CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		6674.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,542.142857	1,779,500.00	2,651.000000	0.65	1.000000
SDB3264583136	Close	NEW	22 Dec 2034	700	JP3385820000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,542.308096	1,779,615.67	1,855,700.00	(115.67)	0.00
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	New Trade	27 Jan 2025		002400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.386591	(152,635.96)	1.150153	2.00	1.000000
SDB3266038191	Open	NEW	25 Jan 2035	(18,200)	CNE100000P10	CNY	7.286000	100.00	(2,200.0000)	ACT/360	1.150153	(20,932.78)	(20,932.78)	(4.19)	0.00

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066831553 (Cont.)															
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		002400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.298335	(12,447.50)	1.138430	2.00	1.000000
SDB3266038191	Open	NEW	25 Jan 2035	(1,500)	CNE100000P10	CNY	7.286000	100.00	(2,200.0000)	ACT/360	1.138430	(1,707.64)	(1,707.64)	(0.34)	0.00
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.169797	(15,532.01)	0.434712	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(4,900)	CNE000001F47	CNY	7.286000	100.00	(1,747.8791)	ACT/360	0.434712	(2,130.09)	(2,130.09)	(0.43)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.155712	(2,209.00)	0.432925	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(700)	CNE000001F47	CNY	7.286000	100.00	(1,747.8791)	ACT/360	0.432925	(303.05)	(303.05)	(0.06)	0.00
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	New Trade	27 Jan 2025		600936.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.730002	140,248.08	0.511941	0.00	1.000000
SDB3266038188	Open	NEW	25 Jan 2035	37,600	CNE100003HY4	CNY	7.286000	90.00	50.0000	ACT/360	0.511941	19,248.98	19,248.98	0.00	0.00
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		600936.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.724997	(2,607.50)	0.511941	2.00	1.000000
SDB3266038188	Close	NEW	25 Jan 2035	(700)	CNE100003HY4	CNY	7.286000	90.00	50.0000	ACT/360	0.511024	(357.72)	(358.36)	(0.07)	0.00
			22 Jan 2025											5.84	
	Sell	Full Termination	27 Jan 2025		600936.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.658445	(134,996.62)	0.511941	2.00	1.000000
SDB3266038188	Close	NEW	25 Jan 2035	(36,900)	CNE100003HY4	CNY	7.286000	90.00	50.0000	ACT/360	0.501726	(18,513.69)	(18,890.62)	(3.71)	0.00
			22 Jan 2025											5.84	
	Sell	New Trade	27 Jan 2025		600936.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.658445	(24,877.43)	0.501726	2.00	1.000000
SDB3266038258	Open	NEW	25 Jan 2035	(6,800)	CNE100003HY4	CNY	7.286000	100.00	(1,750.0000)	ACT/360	0.501726	(3,411.74)	(3,411.74)	(0.68)	0.00
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.063413	(129,757.04)	0.831548	2.00	1.000000
SDB3262800250	Open	NEW	20 Nov 2034	(21,400)	CNE000000SB6	CNY	7.286000	100.00	(266.6050)	ACT/360	0.831548	(17,795.13)	(17,795.13)	(3.56)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.053091	(95,033.53)	0.830410	2.00	1.000000
SDB3262800250	Open	NEW	20 Nov 2034	(15,700)	CNE000000SB6	CNY	7.286000	100.00	(266.6050)	ACT/360	0.830410	(13,037.44)	(13,037.44)	(2.61)	0.00
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.735836	15,283.00	1.748484	2.00	1.000000
SDB3262441818	Open	NEW	13 Nov 2034	1,200	CNE000000JS9	CNY	7.286000	90.00	50.0000	ACT/360	1.748484	2,098.18	2,098.18	(0.42)	0.00
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.828336	3,848.50	1.760595	2.00	1.000000
SDB3262441818	Open	NEW	13 Nov 2034	300	CNE000000JS9	CNY	7.286000	90.00	50.0000	ACT/360	1.760595	528.18	528.18	(0.11)	0.00
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		000531.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265810047		NEW	22 Jan 2035	0	CNE000000DS2	CNY		100.00	(2,525.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.885897	53,256.28	0.695099	0.00	1.000000
SDB3264453047	Close	NEW	21 Dec 2034	10,900	CNE0000017V2	CNY	7.286000	100.00	(2,227.8037)	ACT/360	0.670587	7,309.40	7,576.58	0.00	0.00

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066831553 (Cont.)															
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.890358	(27,386.00)	0.670673	2.00	1.000000
SDB3264453047	Open	NEW	21 Dec 2034	(5,600)	CNE0000017V2	CNY	7.286000	100.00	(2,227.8037)	ACT/360	0.670673	(3,755.77)	(3,755.77)	(0.75)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.874998	(5,850.00)	0.668790	2.00	1.000000
SDB3264453047	Open	NEW	21 Dec 2034	(1,200)	CNE0000017V2	CNY	7.286000	100.00	(2,227.8037)	ACT/360	0.668790	(802.55)	(802.55)	(0.16)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453047		NEW	21 Dec 2034	0	CNE0000017V2	CNY		100.00	(2,227.3831)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.474997	8,685.00	1.986587	2.00	1.000000
SDB3260122894	Open	NEW	25 Sep 2034	600	CNE000001LK0	CNY	7.286000	90.00	50.0000	ACT/360	1.986587	1,191.95	1,191.95	(0.24)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.457037	39,034.00	1.984785	2.00	1.000000
SDB3260122894	Open	NEW	25 Sep 2034	2,700	CNE000001LK0	CNY	7.286000	90.00	50.0000	ACT/360	1.984785	5,358.92	5,358.92	(1.07)	0.00
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		603439.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741451		NEW	17 Nov 2034	0	CNE1000040B4	CNY		100.00	(1,228.2894)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.111301	285,632.57	2,902922	0.00	1.000000
SDB3265127472	Close	NEW	08 Jan 2035	12,359	CNE1000027V9	CNY	7.286000	100.00	(1,393.9790)	ACT/360	3.172015	39,202.93	35,877.21	0.00	0.00
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.696218	(65,476.01)	2,546875	2.00	1.000000
SDB3262867373	Close	NEW	24 Nov 2034	(3,700)	CNE1000022F3	CNY	7.286000	90.00	50.0000	ACT/360	2.426893	(8,979.50)	(9,423.44)	(1.80)	0.00
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.720495	(125,815.51)	2,546875	2.00	1.000000
SDB3262867373	Close	NEW	24 Nov 2034	(7,100)	CNE1000022F3	CNY	7.286000	90.00	50.0000	ACT/360	2.431035	(17,260.35)	(18,082.81)	(3.45)	0.00
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	New Trade	27 Jan 2025		002865.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	52.457141	(36,720.00)	7.194072	2.00	1.000000
SDB3266038199	Open	NEW	25 Jan 2035	(700)	CNE100002QL4	CNY	7.286000	100.00	(200.0000)	ACT/360	7.194072	(5,035.85)	(5,035.85)	(1.01)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		002865.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	52.861430	(37,003.00)	7.251941	2.00	1.000000
SDB3266038199	Open	NEW	25 Jan 2035	(700)	CNE100002QL4	CNY	7.286000	100.00	(200.0000)	ACT/360	7.251941	(5,076.36)	(5,076.36)	(1.02)	0.00
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.100127	(378,207.87)	0.836583	2.00	1.000000
SDB3265959678	Open	NEW	25 Jan 2035	(62,000)	CNE000000V48	CNY	7.286000	100.00	(850.0000)	ACT/360	0.836583	(51,868.15)	(51,868.15)	(10.38)	0.00

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066831553 (Cont.)															
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.092650	(113,932.55)	0.835837	2.00	1.000000
SDB3265959678	Open	NEW	25 Jan 2035	(18,700)	CNE000000V48	CNY	7.286000	100.00	(850.0000)	ACT/360	0.835837	(15,630.15)	(15,630.15)	(3.13)	0.00
HANA MICROELECTRONICS PCL NVDR CMN															
			22 Jan 2025											0.21	
	Sell	Upsize Trade	24 Jan 2025		HANA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.316652	(58,359.96)	0.718912	4.00	1.000000
SDB3265058825	Open	NEW	05 Jan 2035	(2,400)	TH0324010R12	THB	33.810000	100.00	(2,125.0000)	ACT/360	0.718912	(1,725.39)	(1,725.39)	(0.69)	0.00
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.415003	2,483.00	1.623777	2.00	1.000000
SDB3265406634	Close	NEW	12 Jan 2035	200	CNE000001CZ7	CNY	7.286000	100.00	(1,761.4960)	ACT/360	1.703868	340.77	324.76	(0.07)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.221664	7,333.00	1.623777	2.00	1.000000
SDB3265406634	Close	NEW	12 Jan 2035	600	CNE000001CZ7	CNY	7.286000	100.00	(1,761.4960)	ACT/360	1.677894	1,006.74	974.27	(0.20)	0.00
HARMONIC DRIVE SYSTEMS INC. CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		6324.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	4,310.454545	4,741,500.00	3,345,000.00	0.65	1.000000
SDB3263426674	Close	NEW	01 Dec 2034	1,100	JP3765150002	JPY	1.000000	92.00	(25.0000)	ACT/365	4,310.734725	4,741,808.20	3,679,500.00	(308.20)	0.00
HCL TECHNOLOGIES LIMITED CMN															
			22 Jan 2025											11.00	
	Sell	Partial Termination	23 Jan 2025		HCLT.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,819.086412	(32,570,742.21)	21.157896	4.00	1.000000
SDB3265673564	Close	NEW	16 Jan 2035	(17,905)	INE860A01027	INR	86.315500	78.16	75.0000	ACT/360	21.043240	(376,779.21)	(378,832.13)	(150.94)	0.00
HD RENEWABLE ENERGY CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6873.TW	USD	USD		4.330000	USD-Federal Funds-H.15	192.000000	(576,000.00)	6.387195	-	1.000000
SDB3260661399		NEW	12 Oct 2034	(3,000)	TW00006873003	TWD	32.780000	100.00	(800.0000)	ACT/360	5.857230	(17,571.69)	(19,161.58)	0.00	1,589.90
HENGDIAN ENTERTAINMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		603103.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.775003	(2,955.00)	2.026272	2.00	1.000000
SDB3265959677	Open	NEW	25 Jan 2035	(200)	CNE100002VD1	CNY	7.286000	100.00	(950.0000)	ACT/360	2.026272	(405.25)	(405.25)	(0.08)	0.00
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		600346.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.514999	4,354.50	2,096221	2.00	1.000000
SDB3264255562	Close	NEW	18 Dec 2034	300	CNE0000018V0	CNY	7.286000	100.00	(1,000.1371)	ACT/360	1.992077	597.62	628.87	(0.12)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		600346.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.581569	269,759.03	2,096221	2.00	1.000000
SDB3264255562	Close	NEW	18 Dec 2034	18,500	CNE0000018V0	CNY	7.286000	100.00	(1,000.1371)	ACT/360	2.001882	37,034.82	38,780.09	(7.40)	0.00
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.634997	3,327.00	2.283794	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	200	CNE1000040Y6	CNY	7.286000	90.00	50.0000	ACT/360	2.283794	456.76	456.76	(0.09)	0.00

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066831553 (Cont.)															
HIKARI TSUSHIN, INC. CMN															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		9435.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	33,970.000000	3,397,000.00	33,972.208050	0.65	1.000000
SDB3260588370	Open	NEW	04 Oct 2034	100	JP3783420007	JPY	1.000000	90.00	25.0000	ACT/365	33,972.208050	3,397,220.81	3,397,220.81	(220.81)	0.00
HINO MOTORS LTD CMN															
	Buy	Partial Termination	22 Jan 2025		7205.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	612.100000	61,210.00	566.000000	0.65	1.000000
SDB3260121444	Close	NEW	22 Sep 2034	100	JP3792600003	JPY	1.000000	92.00	(25.0000)	ACT/365	612.139786	61,213.98	56,600.00	(3.98)	0.00
HIS CMN															
	Sell	Upsize Trade	22 Jan 2025		9603.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	1,363.200000	(681,600.00)	1,363.111392	0.65	1.000000
SDB3260458781	Open	NEW	29 Sep 2034	(500)	JP3160740001	JPY	1.000000	92.00	(108.5078)	ACT/365	1,363.111392	(681,555.70)	(681,555.70)	(44.30)	0.00
		Spread Change	22 Jan 2025		9603.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260458781	Open	NEW	29 Sep 2034	0	JP3160740001	JPY	1.000000	92.00	(108.0729)	ACT/365	0.000000	0.00	0.00	0.00	0.00
HITACHI CMN															
	Sell	Partial Termination	22 Jan 2025		6501.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	3,909.764706	(6,646,600.00)	3,937.000000	0.65	1.000000
SDB3264178775	Close	NEW	14 Dec 2034	(1,700)	JP3788600009	JPY	1.000000	90.00	25.0000	ACT/365	3,909.510571	(6,646,167.97)	(6,692,900.00)	(432.03)	0.00
HITACHI CONSTRUCTION MACHINE CMN															
	Buy	Partial Termination	22 Jan 2025		6305.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	3,667.000000	1,100,100.00	3,517.000000	0.65	1.000000
SDB3262936493	Close	NEW	22 Nov 2034	300	JP3787000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,667.238355	1,100,171.51	1,055,100.00	(71.51)	0.00
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	22 Jan 2025		688222.SH	USD	USD		4.33000	USD-Federal Funds-H.15	11.922262	20,029.40	1.636243	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	1,680	CNE1000040G3	CNY	7.286000	90.00	50.0000	ACT/360	1.636243	2,748.89	2,748.89	(0.55)	0.00
	Buy	Upsize Trade	22 Jan 2025		688222.SH	USD	USD		4.33000	USD-Federal Funds-H.15	11.888315	22,825.56	1.632129	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	1,920	CNE1000040G3	CNY	7.286000	90.00	50.0000	ACT/360	1.632129	3,133.69	3,133.69	(0.63)	0.00
HIYES INTERNATIONAL CO LTD ORD CMN															
		Equity Reset	22 Jan 2025		2348.TW	USD	USD		4.33000	USD-Federal Funds-H.15	176.500000	0.00	0.000000	0.00	0.000000
SDB3260121430	Open	NEW	22 Sep 2034	0	TW0002348000	TWD	32.780000	100.00	(985.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,987.73
HOKKAIDO ELEC PWR CO INC CMN															
	Sell	Upsize Trade	22 Jan 2025		9509.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	802.400000	(80,240.00)	802.347844	0.65	1.000000
SDB3263589442	Open	NEW	06 Dec 2034	(100)	JP3850200001	JPY	1.000000	92.00	(25.0000)	ACT/365	802.347844	(80,234.78)	(80,234.78)	(5.22)	0.00
HON HAI PRECISION INDUSTRY CMN															
		Equity Reset	22 Jan 2025		2317.TW	USD	USD		4.33000	USD-Federal Funds-H.15	180.000000	0.00	0.000000	0.00	0.000000
SDB3264054724	Open	NEW	13 Dec 2034	0	TW0002317005	TWD	32.780000	90.00	30.0000	ACT/360	0.000000	0.00	0.00	0.00	(726.34)

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066831553 (Cont.)															
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
			22 Jan 2025											11.00	
SDB3264858077	Sell	Partial Termination	23 Jan 2025		HUUC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	222.082822	(1,091,314.99)	2.439506	4.00	1.000000
	Close	NEW	28 Dec 2034	(4,914)	INE031A01017	INR	86.315500	78.16	75.0000	ACT/360	2.569060	(12,624.36)	(11,987.73)	(5.06)	0.00
HOYA CORP CMN															
			22 Jan 2025											0.00	
SDB3265406650	Sell	Upsize Trade	24 Jan 2025		7741.T	JPY	JPY		0.226200	JPY-BOJ-TONAT	21,494.000000	(21,494,000.00)	21,492.602890	0.65	1.000000
	Open	NEW	11 Jan 2035	(1,000)	JP3837800006	JPY	1.000000	92.00	(25.0000)	ACT/365	21,492.602890	(21,492,602.89)	(21,492,602.89)	(1,397.11)	0.00
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
			22 Jan 2025											0.00	
SDB3264453056		Equity Reset	04 Feb 2025		4303.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	48.300000	(1,690,500.00)	1.573296	-	1.000000
		NEW	20 Dec 2034	(35,000)	TW0004303003	TWD	32.780000	100.00	(1,041.6666)	ACT/360	1.473459	(51,571.07)	(55,065.37)	0.00	3,914.13
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN															
			22 Jan 2025											0.00	
SDB3265670290		Equity Reset	04 Feb 2025		2880.TW	USD	USD		4.330000	USD-Federal Funds-H.15	28.000000	(2,800,000.00)	0.826434	-	1.000000
		NEW	17 Jan 2035	(100,000)	TW0002880002	TWD	32.780000	100.00	(40.0000)	ACT/360	0.854179	(85,417.90)	(82,643.43)	0.00	(2,774.47)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
SDB3265743556		Spread Change	22 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	(1,650.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			22 Jan 2025											(2.50)	
SDB3265959733	Buy	Partial Termination	27 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.315000	6,657.50	1.860623	2.00	1.000000
	Close	NEW	25 Jan 2035	500	CNE100002MT6	CNY	7.286000	100.00	(1,516.0550)	ACT/360	1.827386	913.69	930.31	(0.18)	0.00
			22 Jan 2025											0.84	
SDB3265959733	Buy	Full Termination	27 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.174999	5,270.00	1.860623	2.00	1.000000
	Close	NEW	25 Jan 2035	400	CNE100002MT6	CNY	7.286000	100.00	(1,516.0550)	ACT/360	1.808776	723.51	744.25	(0.14)	0.00
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
SDB3260122977	Sell	Partial Termination	27 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	73.360001	(124,712.00)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,700)	CNE100004KP4	CNY	7.286000	90.00	50.0000	ACT/360	10.060730	(17,103.24)	(18,258.98)	(3.42)	0.00
			22 Jan 2025											2.50	
SDB3260122977	Sell	Full Termination	27 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	72.743094	(152,760.50)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(2,100)	CNE100004KP4	CNY	7.286000	90.00	50.0000	ACT/360	9.979462	(20,956.87)	(22,555.21)	(4.19)	0.00
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3260760878	Buy	Upsize Trade	17 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.450002	8,235.00	3.768570	2.00	1.000000
	Open	NEW	12 Oct 2034	300	CNE0000018X6	CNY	7.286000	90.00	50.0000	ACT/360	3.768570	1,130.57	1,130.57	(0.23)	0.00
			22 Jan 2025											(2.50)	
SDB3260760878	Buy	Upsize Trade	27 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.528001	13,764.00	3.778016	2.00	1.000000
	Open	NEW	12 Oct 2034	500	CNE0000018X6	CNY	7.286000	90.00	50.0000	ACT/360	3.778016	1,889.01	1,889.01	(0.38)	0.00
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
SDB3262741469		Spread Change	22 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE000001006	CNY		100.00	(1,550.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
HWANG CHANG GEN CONTRACTOR CO CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2543.TW	USD	USD		4.330000	USD-Federal Funds-H.15	79.000000	(2,264,930.00)	2.276251	-	1.000000
SDB3260661423		NEW	12 Oct 2034	(28,670)	TW0002543006	TWD	32.780000	100.00	(974.9912)	ACT/360	2.410006	(69,094.87)	(65,260.10)	0.00	(3,834.77)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	133.011675	106,409.34	18.260975	2.00	1.000000
SDB3265959642	Open	NEW	25 Jan 2035	800	CNE100005PT2	CNY	7.286000	90.00	50.0000	ACT/360	18.260975	14,608.78	14,608.78	(2.92)	0.00
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	131.922497	52,769.00	18.105394	2.00	1.000000
SDB3265959642	Open	NEW	25 Jan 2035	400	CNE100005PT2	CNY	7.286000	90.00	50.0000	ACT/360	18.105394	7,242.16	7,242.16	(1.45)	0.00
I-CHIUN PRECISION IND CO LTD ORD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2486.TW	USD	USD		4.330000	USD-Federal Funds-H.15	104.000000	(624,000.00)	3.354054	-	1.000000
SDB3265057901		NEW	04 Jan 2035	(6,000)	TW0002486008	TWD	32.780000	100.00	(925.0000)	ACT/360	3.172666	(19,036.00)	(20,124.33)	0.00	1,088.33
ICICI BANK LIMITED CMN															
			22 Jan 2025											12.50	
	Buy	New Trade	23 Jan 2025		ICBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,199.667823	16,526,623.93	13.921570	4.00	1.000000
SDB3266039081	Open	NEW	23 Jan 2035	13,776	INE090A01021	INR	86.315500	78.16	75.0000	ACT/360	13.921570	191,783.55	191,783.55	(76.59)	0.00
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.014999	48,015.00	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	1,000	CNE100000B81	CNY	7.286000	100.00	(1,543.0151)	ACT/360	6.589706	6,589.71	6,598.66	(1.32)	0.00
			22 Jan 2025											0.01	
	Buy	Partial Termination	27 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.760002	4,776.00	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	100	CNE100000B81	CNY	7.286000	100.00	(1,543.0151)	ACT/360	6.556352	655.64	659.87	(0.13)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.986360	52,785.00	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	1,100	CNE100000B81	CNY	7.286000	100.00	(1,543.0151)	ACT/360	6.587976	7,246.77	7,258.52	(1.45)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 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	7.286000	100.00	(1,533.1021)	ACT/360	0.000000	0.00	0.00	0.00	0.00
IIDA GROUP HOLDINGS CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		3291.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,247.642857	(1,573,350.00)	2,247.496760	0.65	1.000000
SDB3265882599	Open	NEW	24 Jan 2035	(700)	JP3131090007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,247.496760	(1,573,247.73)	(1,573,247.73)	(102.27)	0.00
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
			22 Jan 2025											11.00	
	Sell	Partial Termination	23 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	767.729648	(2,625,635.40)	9.190127	4.00	1.000000
SDB3264650040	Close	NEW	27 Dec 2034	(3,420)	INE335Y01020	INR	86.315500	78.16	75.0000	ACT/360	8.881117	(30,373.42)	(31,430.23)	(12.17)	0.00
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.715000	19,715.00	2.616521	2.00	1.000000
SDB3264649850	Close	NEW	02 Jan 2035	1,000	CNE000001QZ7	CNY	7.286000	100.00	(170.7537)	ACT/360	2.706643	2,706.64	2,616.52	(0.54)	0.00

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066831553 (Cont.)															
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											(2.50)	
SDB3264649850	Buy	Partial Termination	27 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.628634	21,591.50	2.616521	2.00	1.000000
	Close	NEW	02 Jan 2035	1,100	CNE000001QZ7	CNY	7.286000	100.00	(170.7537)	ACT/360	2.693886	2,963.27	2,878.17	(0.59)	0.00
			22 Jan 2025											0.00	
SDB3264649850		Spread Change	22 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE000001QZ7	CNY		100.00	(170.5777)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
INFOSYS LIMITED CMN															
			22 Jan 2025											12.50	
SDB3265890695	Buy	Upsize Trade	23 Jan 2025		INFY.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,845.020117	64,570,169.03	21.410574	4.00	1.000000
	Open	NEW	23 Jan 2035	34,997	INE009A01021	INR	86.315500	78.16	75.0000	ACT/360	21.410574	749,305.86	749,305.86	(299.23)	0.00
INFRATIL LIMITED CMN															
			22 Jan 2025											0.00	
SDB3260121440	Buy	Partial Termination	24 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	11.757082	30,568.41	12.600000	1.50	1.000000
	Close	NEW	22 Sep 2034	2,600	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.758846	30,573.00	32,760.00	(4.59)	0.00
INFRONEER HOLDINGS INC. CMN															
			22 Jan 2025											0.00	
SDB3262741463	Buy	Partial Termination	24 Jan 2025		5076.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,148.000000	114,800.00	1,221.000000	0.65	1.000000
	Close	NEW	16 Nov 2034	100	JP3153850007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,148.074620	114,807.46	122,100.00	(7.46)	0.00
INNER MONGOLIA YILI INDUSTRIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3266038145	Buy	New Trade	27 Jan 2025		600887.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.376719	183,424.02	3.758509	2.00	1.000000
	Open	NEW	25 Jan 2035	6,700	CNE000000JP5	CNY	7.286000	90.00	50.0000	ACT/360	3.758509	25,182.01	25,182.01	(5.03)	0.00
			22 Jan 2025											(2.50)	
SDB3266038145	Buy	Upsize Trade	27 Jan 2025		600887.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.332989	3,115,960.75	3.751252	2.00	1.000000
	Open	NEW	25 Jan 2035	114,000	CNE000000JP5	CNY	7.286000	90.00	50.0000	ACT/360	3.751252	427,642.73	427,642.73	(85.53)	0.00
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3261862950	Buy	Partial Termination	27 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.775473	394,155.01	0.254005	2.00	1.000000
	Close	NEW	02 Nov 2034	222,000	CNE0000017H1	CNY	7.286000	100.00	(1,195.7481)	ACT/360	0.243752	54,112.94	56,389.11	(10.82)	0.00
			22 Jan 2025											(2.50)	
SDB3261862950	Buy	Partial Termination	27 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.772467	42,007.47	0.254005	2.00	1.000000
	Close	NEW	02 Nov 2034	23,700	CNE0000017H1	CNY	7.286000	100.00	(1,195.7481)	ACT/360	0.243258	5,765.21	6,019.92	(1.15)	0.00
			22 Jan 2025											0.01	
SDB3261862950	Buy	Partial Termination	27 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.779999	28,657.98	0.254005	2.00	1.000000
	Close	NEW	02 Nov 2034	16,100	CNE0000017H1	CNY	7.286000	100.00	(1,195.7481)	ACT/360	0.244353	3,934.08	4,089.48	(0.79)	0.00
INNOLUX CORPORATION CMN															
			22 Jan 2025											0.00	
SDB3260661467		Equity Reset	04 Feb 2025		3481.TW	USD	USD		4.330000	USD-Federal Funds-H.15	14.050000	(2,571,150.00)	0.437500	-	1.000000
		NEW	12 Oct 2034	(183,000)	TW0003481008	TWD	32.780000	100.00	(40.0000)	ACT/360	0.428615	(78,436.54)	(80,062.50)	0.00	1,625.96
INNOVENT BIOLOGICS INC CMN															
			22 Jan 2025											10.85	
SDB3263308443	Buy	Partial Termination	24 Jan 2025		1801.HK	HKD	HKD		2.707520	HKD-HONIX	31.637500	63,275.00	36.600000	1.20	1.000000
	Close	NEW	29 Nov 2034	2,000	KYG4818G1010	HKD	1.000000	100.00	(30.0000)	ACT/365	31.675623	63,351.25	73,200.00	(7.59)	0.00

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066831553 (Cont.)															
INPEX CMN															
			22 Jan 2025											0.00	
	Buy	New Trade	24 Jan 2025		1605.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,885.032895	14,326,250.00	1,885.155422	0.65	1.000000
SDB3266038173	Open	NEW	24 Jan 2035	7,600	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,885.155422	14,327,181.21	14,327,181.21	(931.21)	0.00
INSYDE SOFTWARE, CORP. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6231.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	401.000000	802,000.00	11.768293	-	1.000000
SDB3260661408		NEW	12 Oct 2034	2,000	TW0006231004	TWD	32.780000	90.00	30.0000	ACT/360	12.233069	24,466.14	23,536.59	0.00	929.55
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		300677.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.436360	(29,080.00)	3.626745	2.00	1.000000
SDB3260861215	Open	NEW	12 Oct 2034	(1,100)	CNE100003456	CNY	7.286000	100.00	(1,499.6781)	ACT/360	3.626745	(3,989.42)	(3,989.42)	(0.80)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		300677.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.456363	(29,102.00)	3.628276	2.00	1.000000
SDB3260861215	Open	NEW	12 Oct 2034	(1,100)	CNE100003456	CNY	7.286000	100.00	(1,499.6781)	ACT/360	3.628276	(3,991.10)	(3,991.10)	(0.80)	0.00
ITEQ CORPORATION CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6213.TW	USD	USD		4.330000	USD-Federal Funds-H.15	73.600000	(1,251,200.00)	2.384987	-	1.000000
SDB3262115536		NEW	08 Nov 2034	(17,000)	TW0006213002	TWD	32.780000	100.00	(885.2941)	ACT/360	2.245272	(38,169.62)	(40,544.77)	0.00	2,375.15
IWATANI INTERNATIONAL CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		8088.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,729.000000	172,900.00	1,799.000000	0.65	1.000000
SDB3264054732	Close	NEW	13 Dec 2034	100	JP3151600008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,729.112385	172,911.24	179,900.00	(11.24)	0.00
JAPAN EXCHANGE GROUP CMN															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		8697.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,678.385965	9,566,800.00	1,678.495060	0.65	1.000000
SDB3260588254	Open	NEW	04 Oct 2034	5,700	JP3183200009	JPY	1.000000	90.00	25.0000	ACT/365	1,678.495060	9,567,421.84	9,567,421.84	(621.84)	0.00
JAPAN POST BANK CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		7182.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,545.235849	16,379,500.00	1,527.927705	0.65	1.000000
SDB3265743509	Close	NEW	18 Jan 2035	10,600	JP3946750001	JPY	1.000000	92.00	(25.0000)	ACT/365	1,545.336289	16,380,564.66	16,196,033.67	(1,064.67)	0.00
JGC HOLDINGS CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		1963.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,326.140351	(7,559,000.00)	1,326.054152	0.65	1.000000
SDB3260760801	Open	NEW	12 Oct 2034	(5,700)	JP3667600005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,326.054152	(7,558,508.67)	(7,558,508.67)	(491.33)	0.00
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	New Trade	27 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.697626	(178,790.50)	6.131967	2.00	1.000000
SDB3266038183	Open	NEW	25 Jan 2035	(4,000)	CNE0000014W7	CNY	7.286000	100.00	(575.0000)	ACT/360	6.131967	(24,527.87)	(24,527.87)	(4.91)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.572774	(530,416.01)	6.112795	2.00	1.000000
SDB3266038183	Open	NEW	25 Jan 2035	(11,900)	CNE0000014W7	CNY	7.286000	100.00	(575.0000)	ACT/360	6.112795	(72,742.26)	(72,742.26)	(14.56)	0.00

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066831553 (Cont.)															
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upside Trade	27 Jan 2025		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.49496	1,899.00	1.303554	2.00	1.000000
SDB3260122912	Open	NEW	25 Sep 2034	200	CNE1000036F3	CNY	7.286000	90.00	50.0000	ACT/360	1.303554	260.71	260.71	(0.05)	0.00
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530600		NEW	07 Dec 2034	0	CNE100001914	CNY		100.00	(1,793.1802)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		300294.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.689997	11,476.00	4.135087	2.00	1.000000
SDB3263040698	Close	NEW	24 Nov 2034	400	CNE100001FF1	CNY	7.286000	100.00	(1,675.0000)	ACT/360	3.938807	1,575.52	1,654.03	(0.32)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		300294.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.807501	5,761.50	4.135087	2.00	1.000000
SDB3263040698	Close	NEW	24 Nov 2034	200	CNE100001FF1	CNY	7.286000	100.00	(1,675.0000)	ACT/360	3.953618	790.72	827.02	(0.16)	0.00
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upside Trade	27 Jan 2025		600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.459998	(946.00)	1.297362	2.00	1.000000
SDB3263707292	Open	NEW	08 Dec 2034	(100)	CNE000001HW3	CNY	7.286000	100.00	(1,829.6375)	ACT/360	1.297362	(129.74)	(129.74)	(0.03)	0.00
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.943099	192,983.44	0.959541	0.00	1.000000
SDB3265604103	Close	NEW	18 Jan 2035	27,795	CNE000000XG5	CNY	7.286000	100.00	(1,750.0000)	ACT/360	0.952937	26,486.88	26,670.44	0.00	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265604103		NEW	18 Jan 2035	0	CNE000000XG5	CNY		100.00	(1,753.5975)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upside Trade	27 Jan 2025		603279.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.329997	8,165.00	2.241921	2.00	1.000000
SDB3260760868	Open	NEW	12 Oct 2034	500	CNE100003M36	CNY	7.286000	90.00	50.0000	ACT/360	2.241921	1,120.96	1,120.96	(0.22)	0.00
JIO FINANCIAL SERVICES LTD CMN															
			22 Jan 2025											12.50	
	Buy	Upside Trade	23 Jan 2025		JIOFNS	USD	USD		4.330000	USD-Federal Funds-H.15	260.147412	6,526,578.27	3,018886	4.00	1.000000
SDB3265531691	Open	NEW	16 Jan 2035	25,088	INE758E01017	INR	86.315500	78.16	75.0000	ACT/360	3.018886	75,737.81	75,737.81	(30.25)	0.00
JUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upside Trade	27 Jan 2025		000799.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.866668	(14,360.00)	6.564526	2.00	1.000000
SDB3265743546	Open	NEW	19 Jan 2035	(300)	CNE000000S92	CNY	7.286000	100.00	(2,250.0000)	ACT/360	6.564526	(1,969.36)	(1,969.36)	(0.39)	0.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upside Trade	27 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.724785	24,667.01	1.471898	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	2,300	CNE000001816	CNY	7.286000	90.00	50.0000	ACT/360	1.471898	3,385.37	3,385.37	(0.68)	0.00

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066831553 (Cont.)															
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
	Buy	Upsize Trade	22 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.768891	9,692.00	1.478445	0.84	
SDB3260123314	Open	NEW	25 Sep 2034	900	CNE000001816	CNY	7.286000	90.00	50.0000	ACT/360	1.478445	1,330.60	1,330.60	2.00 (0.27)	1.000000 0.00
KAJIMA CMN															
	Buy	Partial Termination	22 Jan 2025		1812.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,624.791667	3,149,750.00	2,881.000000	0.00	
SDB3261724255	Close	NEW	27 Oct 2034	1,200	JP3210200006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,624.962278	3,149,954.73	3,457,200.00	0.65 (204.73)	1.000000 0.00
KALYAN JEWELLERS INDIA LTD CMN															
	Buy	Upsize Trade	22 Jan 2025		KALN.NS	USD	USD		4.330000	USD-Federal Funds-H.15	475.389219	220,105.21	5.516664	12.50	
SDB3265890697	Open	NEW	23 Jan 2035	463	INE303R01014	INR	86.315500	78.16	75.0000	ACT/360	5.516664	2,554.22	2,554.22	4.00 (1.02)	1.000000 0.00
KAO CORP LTD CMN															
	Sell	Upsize Trade	22 Jan 2025		4452.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	6,009.333334	(1,802,800.00)	6,008.942727	0.00	
SDB3262681154	Open	NEW	15 Nov 2034	(300)	JP3205800000	JPY	1.000000	92.00	(25.0000)	ACT/365	6,008.942727	(1,802,682.82)	(1,802,682.82)	0.65 (117.18)	1.000000 0.00
KASIKORNBANK PCL NVDR CMN															
	Buy	Partial Termination	22 Jan 2025		KBANK_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	159.387350	17,118,201.39	4.642665	0.21	
SDB3265276894	Close	NEW	10 Jan 2035	107,400	TH0016010R14	THB	33.810000	100.00	(50.0000)	ACT/360	4.716192	506,519.02	498,622.20	4.00 (202.52)	1.000000 0.00
KASUMIGASEKI CAPITAL CMN															
		Spread Change	22 Jan 2025		3498.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	
SDB3260121466		NEW	22 Sep 2034	0	JP3211050004	JPY		92.00	(908.0188)	ACT/365	0.000000	0.00	0.00	- 0.00	0.000000 0.00
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
	Buy	Upsize Trade	22 Jan 2025		7012.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	6,770.800000	3,385,400.00	6,771.240102	0.00	
SDB3265345608	Open	NEW	11 Jan 2035	500	JP3224200000	JPY	1.000000	90.00	25.0000	ACT/365	6,771.240102	3,385,620.05	3,385,620.05	0.65 (220.05)	1.000000 0.00
KAWASAKI KISEN KAISHA, LTD. CMN															
	Sell	Partial Termination	22 Jan 2025		9107.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,944.456522	(4,472,250.00)	2,054.243517	0.00	
SDB3265604050	Close	NEW	17 Jan 2035	(2,300)	JP3223800008	JPY	1.000000	90.00	25.0000	ACT/365	1,944.330132	(4,471,959.30)	(4,724,760.09)	0.65 (290.70)	1.000000 0.00
KDDI CORPORATION CMN															
	Sell	Partial Termination	22 Jan 2025		9433.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	4,837.700001	(4,837,700.00)	5,042.000000	0.00	
SDB3262936513	Close	NEW	22 Nov 2034	(1,000)	JP3496400007	JPY	1.000000	90.00	25.0000	ACT/365	4,837.385550	(4,837,385.55)	(5,042,000.00)	0.65 (314.45)	1.000000 0.00
KINDEN CORPORATION CMN															
	Sell	Partial Termination	22 Jan 2025		1944.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,032.187500	(9,703,000.00)	3,036.000000	0.00	
SDB3263707279	Close	NEW	07 Dec 2034	(3,200)	JP3263000006	JPY	1.000000	90.00	25.0000	ACT/365	3,031.990408	(9,702,369.31)	(9,715,200.00)	0.65 (630.70)	1.000000 0.00

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066831553 (Cont.)															
KING SLIDE WORKS CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2059.TW	USD	USD		4.330000	USD-Federal Funds-H.15	1,520.000000	3,040,000.00	47.256098	-	1.000000
SDB3260661395		NEW	12 Oct 2034	2,000	TW0002059003	TWD	32.780000	90.00	30.0000	ACT/360	46.369738	92,739.48	94,512.20	0.00	(1,772.72)
KING YUAN ELECTRONICS CO LTD ORD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2449.TW	USD	USD		4.330000	USD-Federal Funds-H.15	113.500000	8,399,000.00	3.399390	-	1.000000
SDB3260123569		NEW	22 Sep 2034	74,000	TW0002449006	TWD	32.780000	90.00	30.0000	ACT/360	3.462477	256,223.30	251,554.86	0.00	4,668.44
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.752325	(354,809.98)	1.858604	2.00	1.000000
SDB3260264474	Close	NEW	10 Oct 2034	(25,800)	CNE100000XB5	CNY	7.286000	90.00	50.0000	ACT/360	1.886020	(48,659.32)	(47,951.98)	(9.74)	0.00
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.782214	(566,449.00)	1.833471	2.00	1.000000
SDB3260264474	Close	NEW	10 Oct 2034	(41,100)	CNE100000XB5	CNY	7.286000	90.00	50.0000	ACT/360	1.890751	(77,709.87)	(75,355.65)	(15.55)	0.00
KINGSOFT CLOUD HOLDINGS LTD CMN															
			22 Jan 2025											10.85	
	Buy	Partial Termination	24 Jan 2025		3896.HK	HKD	HKD		2.707520	HKD-HONIX	4.970000	19,880.00	5.960000	1.20	1.000000
SDB3263707272	Close	NEW	07 Dec 2034	4,000	KYG5264S1012	HKD	1.000000	100.00	(800.8474)	ACT/365	4.975989	19,903.96	23,840.00	(2.39)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		3896.HK	HKD	HKD		2.707520	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263707272		NEW	07 Dec 2034	0	KYG5264S1012	HKD		100.00	(770.6730)	ACT/365	0.000000	0.00	0.00	0.00	0.00
KIRIN HOLDINGS COMPANY, LTD CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		2503.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,925.750000	1,155,450.00	2,049.000000	0.65	1.000000
SDB3260121458	Close	NEW	22 Sep 2034	600	JP3258000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,925.875174	1,155,525.10	1,229,400.00	(75.10)	0.00
KOBE BUSSAN CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		3038.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	3,440.769231	(8,946,000.00)	3,440.545581	0.65	1.000000
SDB3265810051	Open	NEW	19 Jan 2035	(2,600)	JP3291200008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,440.545581	(8,945,418.51)	(8,945,418.51)	(581.49)	0.00
KOKUSAI ELECTRIC CMN															
			22 Jan 2025											0.00	
	Buy	Full Termination	24 Jan 2025		6525.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,331.500001	1,398,900.00	2,395.677604	0.65	1.000000
SDB3265345642	Close	NEW	11 Jan 2035	600	JP3293330001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,331.651548	1,398,990.93	1,437,406.56	(90.93)	0.00
KOTOBUKI SPIRITS CO., LTD. CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		2222.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,200.333334	(1,320,200.00)	2,179.000000	0.65	1.000000
SDB3260427124	Close	NEW	28 Sep 2034	(600)	JP3299600001	JPY	1.000000	90.00	25.0000	ACT/365	2,200.190312	(1,320,114.19)	(1,307,400.00)	(85.81)	0.00
KUBOTA CORP CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		6326.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,879.712500	(7,518,850.00)	1,879.590319	0.65	1.000000
SDB3265743533	Open	NEW	18 Jan 2035	(4,000)	JP3266400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,879.590319	(7,518,361.28)	(7,518,361.28)	(488.73)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 22, 2025
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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
KYOCERA CORPORATION CMN															
	Buy	New Trade	22 Jan 2025		6971.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	1,622.222223	2,920,000.00	1,622.327667	0.00	1.000000
SDB3266038147	Open	NEW	24 Jan 2035	1,800	JP3249600002	JPY	1.000000	90.00	25.0000	ACT/365	1,622.327667	2,920,189.80	2,920,189.80	(189.80)	0.00
KYORITSU MAINTENANCE CMN															
	Buy	Partial Termination	22 Jan 2025		9616.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	2,869.937500	2,295,950.00	2,928.500000	0.65	1.000000
SDB3260121407	Close	NEW	22 Sep 2034	800	JP3253900009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,870.124046	2,296,099.24	2,342,800.00	(149.24)	0.00
LAND CMN															
	Sell	Upsize Trade	22 Jan 2025		8918.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	7.009728	(360,300.02)	7.009272	0.65	1.000000
SDB3264520313	Open	NEW	21 Dec 2034	(51,400)	JP3968800007	JPY	1.000000	92.00	(50.0000)	ACT/365	7.009272	(360,276.58)	(360,276.58)	(23.42)	0.00
LANDMARK OPTOELECTRONICS CORPORATION CMN															
		Equity Reset	22 Jan 2025		3081.TWO	USD	USD		4.33000	USD-Federal Funds-H.15	529.000000	(1,058,000.00)	11.798780	0.00	1.000000
SDB3260644167		NEW	06 Oct 2034	(2,000)	TW0003081006	TWD	32.780000	100.00	(912.5000)	ACT/360	16.137889	(32,275.78)	(23,597.56)	0.00	(8,678.22)
LEOPALACE21 CORPORATION CMN															
	Sell	Upsize Trade	22 Jan 2025		8848.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	550.333334	(330,200.00)	550.297562	0.65	1.000000
SDB3265959619	Open	NEW	24 Jan 2035	(600)	JP3167500002	JPY	1.000000	100.00	(25.0000)	ACT/365	550.297562	(330,178.54)	(330,178.54)	(21.46)	0.00
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Full Termination	22 Jan 2025		601003.SH	USD	USD		4.33000	USD-Federal Funds-H.15	2.673598	128,038.61	0.363972	0.00	1.000000
SDB3262115544	Close	NEW	09 Nov 2034	47,890	CNE000001R68	CNY	7.286000	100.00	(1,740.1858)	ACT/360	0.366950	17,573.24	17,430.63	0.00	0.00
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	22 Jan 2025		300729.ZK	USD	USD		4.33000	USD-Federal Funds-H.15	14.700000	(1,470.00)	2.015986	5.84	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(100)	CNE1000035N9	CNY	7.286000	100.00	(1,775.8787)	ACT/360	2.015986	(201.60)	(201.60)	(0.04)	0.00
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Full Termination	22 Jan 2025		600491.SH	USD	USD		4.33000	USD-Federal Funds-H.15	3.660297	309,946.63	0.484274	0.00	1.000000
SDB3261654688	Close	NEW	27 Oct 2034	84,678	CNE000001HQ5	CNY	7.286000	100.00	(1,898.1415)	ACT/360	0.502374	42,540.03	41,007.39	0.00	0.00
		Spread Change	22 Jan 2025		600491.SH	USD	USD		4.33000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3261654688		NEW	27 Oct 2034	0	CNE000001HQ5	CNY		100.00	(1,890.1493)	ACT/360	0.000000	0.00	0.00	0.00	0.00
	Buy	New Trade	22 Jan 2025		600491.SH	USD	USD		4.33000	USD-Federal Funds-H.15	3.660297	114,201.27	0.502374	0.00	1.000000
SDB3266038195	Open	NEW	25 Jan 2035	31,200	CNE000001HQ5	CNY	7.286000	90.00	50.0000	ACT/360	0.502374	15,674.07	15,674.07	0.00	0.00
	Sell	Full Termination	22 Jan 2025		600491.SH	USD	USD		4.33000	USD-Federal Funds-H.15	3.621030	(112,976.14)	0.502374	5.84	1.000000
SDB3266038195	Close	NEW	25 Jan 2035	(31,200)	CNE000001HQ5	CNY	7.286000	90.00	50.0000	ACT/360	0.496595	(15,493.76)	(15,674.07)	(3.10)	0.00
	Sell	New Trade	22 Jan 2025		600491.SH	USD	USD		4.33000	USD-Federal Funds-H.15	3.621030	(41,279.74)	0.496595	5.84	1.000000
SDB3266038242	Open	NEW	25 Jan 2035	(11,400)	CNE000001HQ5	CNY	7.286000	100.00	(1,750.0000)	ACT/360	0.496595	(5,661.18)	(5,661.18)	(1.13)	0.00

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066831553 (Cont.)															
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.719997	(372.00)	0.510338	2.00	1.000000
SDB3266038242	Open	NEW	25 Jan 2035	(100)	CNE000001HQ5	CNY	7.286000	100.00	(1,750.0000)	ACT/360	0.510338	(51.03)	(51.03)	(0.01)	0.00
LOTUS PHARMACEUTICAL CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		1795.TW	USD	USD		4.330000	USD-Federal Funds-H.15	258.000000	(9,288,000.00)	8.216463	-	1.000000
SDB3260123562		NEW	22 Sep 2034	(36,000)	TW0001795003	TWD	32.780000	100.00	(621.5277)	ACT/360	7.870653	(283,343.51)	(295,792.67)	0.00	12,449.16
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.586141	1,226,934.00	2.546568	0.00	1.000000
SDB3263242831	Close	NEW	30 Nov 2034	59,600	CNE100004116	CNY	7.286000	100.00	(1,984.6265)	ACT/360	2.825438	168,396.10	151,775.45	0.00	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263242831		NEW	30 Nov 2034	0	CNE100004116	CNY		100.00	(2,013.0472)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LUXNET CORPORATION CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		4979.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	242.500000	(970,000.00)	5.731707	-	1.000000
SDB3260121442		NEW	22 Sep 2034	(4,000)	TW0004979000	TWD	32.780000	100.00	(1,262.5000)	ACT/360	7.397804	(29,591.22)	(22,926.83)	0.00	(6,664.39)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	New Trade	27 Jan 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.456810	(1,691,094.66)	5.550179	2.00	1.000000
SDB3266038174	Open	NEW	25 Jan 2035	(41,800)	CNE100000TP3	CNY	7.286000	100.00	(250.0000)	ACT/360	5.550179	(231,997.48)	(231,997.48)	(46.42)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.548154	(636,606.02)	5.560851	2.00	1.000000
SDB3266038174	Open	NEW	25 Jan 2035	(15,700)	CNE100000TP3	CNY	7.286000	100.00	(250.0000)	ACT/360	5.560851	(87,305.36)	(87,305.36)	(17.47)	0.00
LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.654999	17,482.50	1.599563	2.00	1.000000
SDB3265743535	Open	NEW	19 Jan 2035	1,500	CNE000001PK1	CNY	7.286000	90.00	50.0000	ACT/360	1.599563	2,399.34	2,399.34	(0.48)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.654442	52,444.99	1.600021	2.00	1.000000
SDB3265743535	Open	NEW	19 Jan 2035	4,500	CNE000001PK1	CNY	7.286000	90.00	50.0000	ACT/360	1.600021	7,200.09	7,200.09	(1.44)	0.00
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		LYC.AX	AUD	AUD		4.335042	AUD-OIS-RBA	6.781128	6,014.86	6.430000	1.00	1.000000
SDB3263707259	Close	NEW	07 Dec 2034	887	AU000000LYC6	AUD	1.000000	100.00	(25.0000)	ACT/365	6.781806	6,015.46	5,703.41	(0.60)	0.00
M&A RESEARCH INSTITUTE HOLDING CMN															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		9552.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,920.250000	768,100.00	1,920.374816	0.65	1.000000
SDB3262178991	Open	NEW	08 Nov 2034	400	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	1,920.374816	768,149.93	768,149.93	(49.93)	0.00

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066831553 (Cont.)															
MARUBENI CORPORATION CMN															
	Buy	Partial Termination	22 Jan 2025		8002.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,257.239130	5,191,650.00		0.00	
SDB3264753543	Close	NEW	24 Jan 2025 27 Dec 2034	2,300	JP3877600001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,257.385851	5,191,987.46	2,392.500000 5,502,750.00	0.65 (337.46)	1.000000 0.00
MATSUKIYOCOCOKARA CMN															
	Sell	Upside Trade	22 Jan 2025		3088.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,276.000000	(227,600.00)		0.00	
SDB3262055918	Open	NEW	24 Jan 2025 06 Nov 2034	(100)	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,275.852060	(227,585.21)	2,275.852060 (227,585.21)	0.65 (14.79)	1.000000 0.00
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	22 Jan 2025		300782.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.190002	(8,119.00)		5.01	
SDB3265959688	Open	NEW	27 Jan 2025 25 Jan 2035	(100)	CNE100003QK4	CNY	7.286000	100.00	(1,475.0000)	ACT/360	11.135482	(1,113.55)	11.135482 (1,113.55)	2.00 (0.22)	1.000000 0.00
	Sell	Upside Trade	22 Jan 2025		300782.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.157497	(16,231.50)		2.50	
SDB3265959688	Open	NEW	27 Jan 2025 25 Jan 2035	(200)	CNE100003QK4	CNY	7.286000	100.00	(1,475.0000)	ACT/360	11.133815	(2,226.76)	11.133815 (2,226.76)	2.00 (0.45)	1.000000 0.00
	Sell	Upside Trade	22 Jan 2025		300782.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.490002	(32,596.00)		5.84	
SDB3265959688	Open	NEW	27 Jan 2025 25 Jan 2035	(400)	CNE100003QK4	CNY	7.286000	100.00	(1,475.0000)	ACT/360	11.175694	(4,470.28)	11.175694 (4,470.28)	2.00 (0.89)	1.000000 0.00
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
	Sell	Partial Termination	22 Jan 2025		MPLAX	AUD	AUD		4.335042	AUD-OIS-RBA	3.832105	(655.29)		0.00	
SDB3260121550	Close	NEW	24 Jan 2025 22 Sep 2034	(171)	AU000000MPL3	AUD	1.000000	100.00	25.0000	ACT/365	3.831722	(655.22)	3.812264 (651.90)	1.00 (0.07)	1.000000 0.00
MEITEC CORP. CMN															
	Buy	Upside Trade	22 Jan 2025		9744.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,900.000000	290,000.00		0.00	
SDB3260121428	Open	NEW	24 Jan 2025 22 Sep 2034	100	JP3919200000	JPY	1.000000	90.00	25.0000	ACT/365	2,900.188500	290,018.85	2,900.188500 290,018.85	0.65 (18.85)	1.000000 0.00
MERCARI CMN															
	Sell	Upside Trade	22 Jan 2025		4385.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,743.468750	(2,789,550.00)		0.00	
SDB3262179001	Open	NEW	24 Jan 2025 08 Nov 2034	(1,600)	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,743.355425	(2,789,368.68)	1,743.355425 (2,789,368.68)	0.65 (181.32)	1.000000 0.00
MERIDA INDUSTRY CO LTD CMN															
		Equity Reset	22 Jan 2025		9914.TW	USD	USD		4.330000	USD-Federal Funds-H.15	157.500000	(1,575,000.00)		0.00	
SDB3262990894		NEW	04 Feb 2025 22 Nov 2034	(10,000)	TW0009914002	TWD	32.780000	100.00	(225.0000)	ACT/360	4.804759	(48,047.59)	4.603659 (46,036.59)	- 0.00	1.000000 (2,011.00)
MINEBEA MITSUMI CMN															
	Buy	New Trade	22 Jan 2025		6479.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,513.657894	4,775,950.00		0.00	
SDB3266038177	Open	NEW	24 Jan 2025 24 Jan 2035	1,900	JP3906000009	JPY	1.000000	90.00	25.0000	ACT/365	2,513.821282	4,776,260.44	2,513.821282 4,776,260.44	0.65 (310.44)	1.000000 0.00
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	22 Jan 2025		MIN.AX	AUD	AUD		4.335042	AUD-OIS-RBA	36.492562	14,743.00		0.00	
SDB3262055937	Close	NEW	24 Jan 2025 03 Nov 2034	404	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	36.496211	14,744.47	34.250000 13,837.00	1.00 (1.47)	1.000000 0.00

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066831553 (Cont.)															
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
SDB3260123331	Buy	Upside Trade	27 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.969251	135,502.00	0.819236	2.00	1.000000
	Open	NEW	25 Sep 2034	22,700	CNE0000016N1	CNY	7.286000	90.00	50.0000	ACT/360	0.819236	18,596.66	18,596.66	(3.72)	0.00
			22 Jan 2025											0.84	
SDB3260123331	Buy	Upside Trade	27 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.962779	21,466.00	0.818621	2.00	1.000000
	Open	NEW	25 Sep 2034	3,600	CNE0000016N1	CNY	7.286000	90.00	50.0000	ACT/360	0.818621	2,947.04	2,947.04	(0.59)	0.00
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
			22 Jan 2025											0.21	
SDB3262992335	Sell	Upside Trade	24 Jan 2025		MINT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.182945	(752,089.59)	0.714959	4.00	1.000000
	Open	NEW	22 Nov 2034	(31,100)	TH0128010R17	THB	33.810000	100.00	(50.0000)	ACT/360	0.714959	(22,235.22)	(22,235.22)	(8.90)	0.00
MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
SDB3265406609	Sell	Upside Trade	27 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.940003	(3,388.00)	2.323961	2.00	1.000000
	Open	NEW	12 Jan 2035	(200)	CNE1000040Z3	CNY	7.286000	100.00	(1,750.0000)	ACT/360	2.323961	(464.79)	(464.79)	(0.09)	0.00
			22 Jan 2025											5.84	
SDB3265406609	Sell	Upside Trade	27 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.089999	(5,127.00)	2.343755	2.00	1.000000
	Open	NEW	12 Jan 2035	(300)	CNE1000040Z3	CNY	7.286000	100.00	(1,750.0000)	ACT/360	2.343755	(703.13)	(703.13)	(0.14)	0.00
MIRLE AUTOMATION CORPORATION CMN															
			22 Jan 2025											0.00	
SDB3261018872		Equity Reset	04 Feb 2025		2464.TW	USD	USD		4.330000	USD-Federal Funds-H.15	72.700000	0.00	0.000000	-	0.000000
		NEW	13 Oct 2034	0	TW0002464005	TWD	32.780000	100.00	(966.4062)	ACT/360	0.000000	0.00	0.00	0.00	11,278.93
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			22 Jan 2025											0.00	
SDB3260121552	Sell	Partial Termination	24 Jan 2025		MGR.AX	AUD	AUD		4.335042	AUD-OIS-RBA	1.968488	(26,818.68)	1.875000	1.00	1.000000
	Close	NEW	22 Sep 2034	(13,624)	AU000000MGR9	AUD	1.000000	100.00	25.0000	ACT/365	1.968291	(26,816.00)	(25,545.00)	(2.68)	0.00
MITSUBISHI CORP. CMN															
			22 Jan 2025											0.00	
SDB3265670275	Buy	Full Termination	24 Jan 2025		8058.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,458.454545	13,521,500.00	2,500.651946	0.65	1.000000
	Close	NEW	17 Jan 2035	5,500	JP3898400001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,458.614345	13,522,378.90	13,753,585.70	(878.90)	0.00
MITSUBISHI ELEC CORP CMN															
			22 Jan 2025											0.00	
SDB3265345635	Sell	Partial Termination	24 Jan 2025		6503.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,642.571428	(3,699,600.00)	2,640.930578	0.65	1.000000
	Close	NEW	11 Jan 2035	(1,400)	JP3902400005	JPY	1.000000	90.00	25.0000	ACT/365	2,642.399661	(3,699,359.53)	(3,697,302.81)	(240.47)	0.00
MITSUBISHI HC CAPITAL CMN															
			22 Jan 2025											0.00	
SDB3262867379	Sell	Partial Termination	24 Jan 2025		8593.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,018.837837	(3,769,700.00)	1,042.000000	0.65	1.000000
	Close	NEW	22 Nov 2034	(3,700)	JP3499800005	JPY	1.000000	90.00	25.0000	ACT/365	1,018.771613	(3,769,454.97)	(3,855,400.00)	(245.03)	0.00
MITSUBISHI HEAVY IND CMN															
			22 Jan 2025											0.00	
SDB3264753544	Buy	Upside Trade	24 Jan 2025		7011.T	JPY	JPY		0.226200	JPY-BOJ-TONAT	2,095.263158	11,943,000.00	2,095.399350	0.65	1.000000
	Open	NEW	27 Dec 2034	5,700	JP3900000005	JPY	1.000000	90.00	25.0000	ACT/365	2,095.399350	11,943,776.29	11,943,776.29	(776.29)	0.00

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066831553 (Cont.)															
MITSUBISHI MOTORS CMN															
	Sell	Upside Trade	22 Jan 2025		7211.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	478.400000	(95,680.00)	478.368904	0.00	1.000000
SDB3260962543	Open	NEW	12 Oct 2034	(200)	JP3899800001	JPY	1.000000	92.00	(25.0000)	ACT/365	478.368904	(95,673.78)	(95,673.78)	(6.22)	0.00
MITSUI FUDOSAN CO., LTD. CMN															
	Buy	Partial Termination	22 Jan 2025		8801.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	1,290.250000	258,050.00	1,284.454241	0.65	1.000000
SDB3265959656	Close	NEW	24 Jan 2035	200	JP3893200000	JPY	1.000000	100.00	(25.0000)	ACT/365	1,290.333866	258,066.77	256,890.85	(16.77)	0.00
MONEY FORWARD, INC. CMN															
	Sell	Upside Trade	22 Jan 2025		3994.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	4,157.000000	(415,700.00)	4,156.729795	0.65	1.000000
SDB3260121421	Open	NEW	22 Sep 2034	(100)	JP3869960009	JPY	1.000000	92.00	(25.0000)	ACT/365	4,156.729795	(415,672.98)	(415,672.98)	(27.02)	0.00
MS&AD INSURANCE GROUP HOLDINGS CMN															
	Buy	Upside Trade	22 Jan 2025		8725.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	3,196.269231	8,310,300.00	3,196.476988	0.65	1.000000
SDB3265406651	Open	NEW	11 Jan 2035	2,600	JP3890310000	JPY	1.000000	90.00	25.0000	ACT/365	3,196.476988	8,310,840.17	8,310,840.17	(540.17)	0.00
MTR CORP LTD CMN															
	Buy	Upside Trade	22 Jan 2025		0066.HK	HKD	HKD		2.707520	HKD-HONIX	24.014286	168,100.00	24.043223	1.20	1.000000
SDB3265345628	Open	NEW	10 Jan 2035	7,000	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	24.043223	168,302.56	168,302.56	(20.17)	0.00
MUANGTHAI CAPITAL PCL NVDR															
	Sell	Upside Trade	22 Jan 2025		MTC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	44.378383	(328,400.03)	1.312029	0.21	1.000000
SDB3260121409	Open	NEW	22 Sep 2034	(7,400)	TH6068010R19	THB	33.810000	100.00	(2,568.6401)	ACT/360	1.312029	(9,709.01)	(9,709.01)	(3.89)	0.00
MURATA MFG. CO., LTD. CMN															
	Buy	Upside Trade	22 Jan 2025		6981.T	JPY	JPY		0.22620	JPY-BOJ-TONAT	2,482.490196	37,982,100.00	2,482.651558	0.65	1.000000
SDB3265810058	Open	NEW	19 Jan 2035	15,300	JP3914400001	JPY	1.000000	90.00	25.0000	ACT/365	2,482.651558	37,984,568.84	37,984,568.84	(2,468.84)	0.00
NABTESCO CMN															
	Buy	Full Termination	22 Jan 2025		6268.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	2,755.433333	4,133,150.00	2,808.000000	0.65	1.000000
SDB3264390158	Close	NEW	20 Dec 2034	1,500	JP3651210001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,755.612436	4,133,418.65	4,212,000.00	(268.65)	0.00
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	22 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3263186006		NEW	30 Nov 2034	0	CNE000000PR8	CNY		100.00	(1,993.6580)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NAMURA SHIPBUILDING CO., LTD. CMN															
	Buy	Partial Termination	22 Jan 2025		7014.T	JPY	JPY		0.22800	JPY-BOJ-TONAT	1,849.954545	4,069,900.00	1,747.000000	0.65	1.000000
SDB3264390143	Close	NEW	20 Dec 2034	2,200	JP3651400008	JPY	1.000000	92.00	(190.1315)	ACT/365	1,850.074792	4,070,164.54	3,843,400.00	(264.54)	0.00

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066831553 (Cont.)																
NAN YA PLASTICS CORP CMN																
			22 Jan 2025											0.00		
SDB3264120649		Equity Reset NEW	04 Feb 2025 13 Dec 2034		1303.TW 0 TW0001303006	USD TWD	USD 32.780000			4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	32.350000 0.000000	0.00 0.00	0.000000 0.00	0.000000 847.70	
			22 Jan 2025											0.00		
SDB3265670297		Equity Reset NEW	04 Feb 2025 17 Jan 2035		1303.TW (337,000) TW0001303006	USD TWD	USD 32.780000			4.330000 (40.0000)	USD-Federal Funds-H.15 ACT/360	32.350000 0.986882	(10,901,950.00) (332,579.23)	0.962186 (324,256.79)	- 0.00	1.000000 (8,322.44)
NANYA TECHNOLOGY CORPORATION ORD CMN																
			22 Jan 2025											0.00		
SDB3262115580		Equity Reset NEW	04 Feb 2025 08 Nov 2034		2408.TW (412,000) TW0002408002	USD TWD	USD 32.780000			4.330000 (486.5291)	USD-Federal Funds-H.15 ACT/360	30.100000 0.918243	(12,401,200.00) (378,316.12)	0.888567 (366,089.56)	- 0.00	1.000000 (12,226.56)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
			22 Jan 2025											5.84		
SDB3262800246	Sell Close	Partial Termination NEW	27 Jan 2025 20 Nov 2034		600406.SH (106,900) CNE000001G38	USD CNY	USD 7.286000			4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.463376 3.217812	(2,508,234.89) (343,984.10)	3.444085 (368,172.69)	2.00 (68.85)	1.000000 0.00
			22 Jan 2025											2.50		
SDB3262800246	Sell Close	Partial Termination NEW	27 Jan 2025 20 Nov 2034		600406.SH (23,100) CNE000001G38	USD CNY	USD 7.286000			4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.454396 3.217656	(541,796.55) (74,327.85)	3.444085 (79,558.36)	2.00 (14.87)	1.000000 0.00
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID																
			22 Jan 2025											0.00		
SDB3266038156	Sell Open	New Trade NEW	24 Jan 2025 24 Jan 2035		NAB.AX (4,086) AU000000NAB4	AUD AUD	AUD 1.000000			4.334785 (25.0000)	AUD-OIS-RBA ACT/365	39.204859 39.200939	(160,191.05) (160,175.04)	39.200939 (160,175.04)	1.00 (16.02)	1.000000 0.00
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			22 Jan 2025											0.84		
SDB3260128341	Buy Close	Partial Termination NEW	27 Jan 2025 25 Sep 2034		688126.SH 4,277 CNE1000040F5	USD CNY	USD 7.286000			4.330000 (1,874.2721)	USD-Federal Funds-H.15 ACT/360	17.718103 2.432492	75,780.33 10,403.77	2.570090 10,992.27	2.00 (2.08)	1.000000 0.00
			22 Jan 2025											(2.50)		
SDB3260128341	Buy Close	Partial Termination NEW	27 Jan 2025 25 Sep 2034		688126.SH 623 CNE1000040F5	USD CNY	USD 7.286000			4.330000 (1,874.2721)	USD-Federal Funds-H.15 ACT/360	17.858507 2.450949	11,125.85 1,526.94	2.570090 1,601.17	2.00 (0.31)	1.000000 0.00
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID																
			22 Jan 2025											0.00		
SDB3261588078	Buy Open	Upsize Trade NEW	24 Jan 2025 25 Oct 2034		NWL.AX 29 AU000000NWL7	AUD AUD	AUD 1.000000			4.334785 25.0000	AUD-OIS-RBA ACT/365	29.347586 29.350521	851.08 851.17	29.350521 851.17	1.00 (0.09)	1.000000 0.00
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			22 Jan 2025											0.84		
SDB3261789951	Buy Open	Upsize Trade NEW	27 Jan 2025 02 Nov 2034		002946.ZK 100 CNE100003JJ1	USD CNY	USD 7.286000			4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	15.240000 2.092277	1,524.00 209.23	2.092277 209.23	2.00 (0.04)	1.000000 0.00
NEXTAGE CO. LTD. CMN																
			22 Jan 2025											0.00		
SDB3265345643	Sell Open	Upsize Trade NEW	24 Jan 2025 11 Jan 2035		3186.T (700) JP3758210003	JPY JPY	JPY 1.000000			0.226020 (87.7873)	JPY-BOJ-TONAT ACT/365	1,436.428572 1,436.335204	(1,005,500.00) (1,005,434.64)	1,436.335204 (1,005,434.64)	0.65 (65.36)	1.000000 0.00
			22 Jan 2025											0.00		
SDB3265345643		Spread Change NEW	22 Jan 2025 11 Jan 2035		3186.T 0 JP3758210003	JPY JPY	JPY 92.00			0.228000 (88.9322)	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00

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066831553 (Cont.)															
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Upside Trade	24 Jan 2025		NXT.AX	AUD	AUD		4.334785	AUD-OIS-RBA	16.073569	(21,908.27)	16.071962	1.00	1.000000
SDB3263530573	Open	NEW	06 Dec 2034	(1,363)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	16.071962	(21,906.08)	(21,906.08)	(2.19)	0.00
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,298.0160)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NGK INSULATORS CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		5333.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,910.500001	(191,050.00)	2,013.000000	0.65	1.000000
SDB3260458762	Close	NEW	29 Sep 2034	(100)	JP3695200000	JPY	1.000000	90.00	25.0000	ACT/365	1,910.375818	(191,037.58)	(201,300.00)	(12.42)	0.00
NIHON KOHDEN CORP. CMN															
			22 Jan 2025											0.00	
	Buy	Full Termination	24 Jan 2025		6849.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,135.053192	10,034,750.00	2,142,578726	0.65	1.000000
SDB3260760809	Close	NEW	12 Oct 2034	4,700	JP3706800004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,135.191970	10,035,402.26	10,070,120.01	(652.26)	0.00
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upside Trade	27 Jan 2025		603297.SH	USD	USD		4.330000	USD-Federal Funds-H.15	98.023337	29,407.00	13,457478	2.00	1.000000
SDB3265531271	Open	NEW	18 Jan 2035	300	CNE100003J23	CNY	7.286000	90.00	50.0000	ACT/360	13,457478	4,037.24	4,037.24	(0.81)	0.00
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265810085		NEW	22 Jan 2035	0	CNE100004G17	CNY		100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			22 Jan 2025											2.50	
	Sell	Upside Trade	27 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	118.984998	(23,797.00)	16.323285	2.00	1.000000
SDB3265959621	Open	NEW	25 Jan 2035	(200)	CNE100004G17	CNY	7.286000	100.00	(2,250.0000)	ACT/360	16.323285	(3,264.66)	(3,264.66)	(0.65)	0.00
			22 Jan 2025											5.84	
	Sell	Upside Trade	27 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	117.150402	(46,860.16)	16.066229	2.00	1.000000
SDB3265959621	Open	NEW	25 Jan 2035	(400)	CNE100004G17	CNY	7.286000	100.00	(2,250.0000)	ACT/360	16.066229	(6,426.49)	(6,426.49)	(1.29)	0.00
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.01	
	Buy	Partial Termination	27 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.669997	16,670.00	2,261440	2.00	1.000000
SDB3264857840	Close	NEW	02 Jan 2035	1,000	CNE100003LF5	CNY	7.286000	100.00	(428.6292)	ACT/360	2,288408	2,288.41	2,261.44	(0.46)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.584577	195,698.01	2,261440	2.00	1.000000
SDB3264857840	Close	NEW	02 Jan 2035	11,800	CNE100003LF5	CNY	7.286000	100.00	(428.6292)	ACT/360	2,276872	26,867.09	26,684.99	(5.37)	0.00
			22 Jan 2025											(2.50)	
	Buy	Full Termination	27 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.587780	724,885.99	2,266016	2.00	1.000000
SDB3264857840	Close	NEW	02 Jan 2035	43,700	CNE100003LF5	CNY	7.286000	100.00	(428.6292)	ACT/360	2,276551	99,485.28	99,024.89	(19.90)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264857840		NEW	02 Jan 2035	0	CNE100003LF5	CNY		100.00	(428.5072)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
NIPPON ELEC GLASS CO LTD															
	Buy	Partial Termination	22 Jan 2025		5214.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,380.500000	1,352,200.00	3,371.000000	0.00	
SDB3260121508	Close	NEW	24 Jan 2025 22 Sep 2034	400	JP3733400000	JPY	1.000000	92.05	(25.0000)	ACT/365	3,380.719732	1,352,287.89	1,348,400.00	0.65 (87.89)	1.000000 0.00
NIPPON PAINT CO., LTD. CMN															
	Sell	Partial Termination	22 Jan 2025		4612.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,007.000000	(100,700.00)	1,023.500000	0.00	
SDB3264255559	Close	NEW	24 Jan 2025 15 Dec 2034	(100)	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	1,006.934545	(100,693.45)	(102,350.00)	0.65 (6.55)	1.000000 0.00
NIPPON SHOKUBAI LTD CMN															
	Buy	Upsize Trade	22 Jan 2025		4114.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,878.700001	939,350.00	1,878.822116	0.00	
SDB3260760812	Open	NEW	24 Jan 2025 12 Oct 2034	500	JP3715200006	JPY	1.000000	90.00	25.0000	ACT/365	1,878.822116	939,411.06	939,411.06	0.65 (61.06)	1.000000 0.00
NIPPON STEEL CMN															
	Sell	New Trade	22 Jan 2025		5401.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	3,103.571428	(4,345,000.00)	3,103.369696	0.00	
SDB3266038184	Open	NEW	24 Jan 2025 24 Jan 2035	(1,400)	JP3381000003	JPY	1.000000	100.00	(25.0000)	ACT/365	3,103.369696	(4,344,717.57)	(4,344,717.57)	0.65 (282.43)	1.000000 0.00
NIPPON TELEGRAPH & TELE CMN															
	Buy	Upsize Trade	22 Jan 2025		9432.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	150.525326	26,567,720.04	150.535110	0.00	
SDB3265810068	Open	NEW	24 Jan 2025 19 Jan 2035	176,500	JP3735400008	JPY	1.000000	90.00	25.0000	ACT/365	150.535110	26,569,446.91	26,569,446.91	0.65 (1,726.90)	1.000000 0.00
NIPPON YUSEN KABUSHIKI KAISHA CMN															
	Sell	Full Termination	22 Jan 2025		9101.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	4,752.000000	(11,404,800.00)	4,755.675766	0.00	
SDB3265743514	Close	NEW	24 Jan 2025 18 Jan 2035	(2,400)	JP3753000003	JPY	1.000000	90.00	25.0000	ACT/365	4,751.691120	(11,404,058.69)	(11,413,621.84)	0.65 (741.31)	1.000000 0.00
NISSAN CHEMICAL IND CMN															
	Buy	Upsize Trade	22 Jan 2025		4021.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	4,620.000000	462,000.00	4,620.300300	0.00	
SDB3263426668	Open	NEW	24 Jan 2025 01 Dec 2034	100	JP3670800006	JPY	1.000000	90.00	25.0000	ACT/365	4,620.300300	462,030.03	462,030.03	0.65 (30.03)	1.000000 0.00
NITORI CO LTD CMN															
	Sell	Upsize Trade	22 Jan 2025		9843.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	18,999.000000	(9,499,500.00)	18,997.765065	0.00	
SDB3265465923	Open	NEW	24 Jan 2025 12 Jan 2035	(500)	JP3756100008	JPY	1.000000	92.00	(25.0000)	ACT/365	18,997.765065	(9,498,882.53)	(9,498,882.53)	0.65 (617.47)	1.000000 0.00
NOF CORPORATION CMN															
	Buy	Upsize Trade	22 Jan 2025		4403.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,097.250000	838,900.00	2,097.386321	0.00	
SDB3261588071	Open	NEW	24 Jan 2025 25 Oct 2034	400	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,097.386321	838,954.53	838,954.53	0.65 (54.53)	1.000000 0.00
NOMURA MICRO SCIENCE CMN															
		Spread Change	22 Jan 2025		6254.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	
SDB3260121385		NEW	22 Jan 2025 22 Sep 2034	0	JP3762950008	JPY		92.00	(121.9584)	ACT/365	0.000000	0.00	0.00	0.00	0.000000 0.00

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066831553 (Cont.)															
NOVATEK MICROELECTRONICS LTD CMN															
			22 Jan 2025											0.00	
SDB3260121562		Equity Reset NEW	04 Feb 2025 22 Sep 2034	21,000	3034.TW TW0003034005	USD TWD	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	524.000000 15.985357	11,004,000.00 335,692.50	15.304878 321,402.44	- 0.00	1.000000 14,290.06
OJI HOLDINGS CMN															
	Buy Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 29 Sep 2034		3861.T JP3174410005	JPY JPY	JPY	92.00	0.228000	JPY-BOJ-TONAT (25.0000) ACT/365	606.581818 606.621246	1,334,480.00 1,334,566.74	604.100000 1,329,020.00	0.00 0.65 (86.74)	1.000000 0.00
OLYMPUS CMN															
	Buy Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 14 Dec 2034		7733.T JP3201200007	JPY JPY	JPY	92.00	0.228000	JPY-BOJ-TONAT (25.0000) ACT/365	2,295.183823 2,295.333010	15,607,250.00 15,608,264.47	2,350.913927 15,986,214.71	0.00 0.65 (1,014.47)	1.000000 0.00
OMRON CORPORATION CMN															
	Sell Open	Upsize Trade NEW	22 Jan 2025 24 Jan 2025 24 Jan 2035		6645.T (2,900) JP3197800000	JPY JPY	JPY	92.00	0.226020	JPY-BOJ-TONAT (25.0000) ACT/365	5,137.758620 5,137.424666	(14,899,500.00) (14,898,531.53)	5,137.424666 (14,898,531.53)	0.00 0.65 (968.47)	1.000000 0.00
ONENESS BIOTECH CO., LTD. CMN															
		Equity Reset NEW	22 Jan 2025 04 Feb 2025 12 Oct 2034	(20,000)	4743.TWO TW0004743000	USD TWD	USD	100.00	4.330000	USD-Federal Funds-H.15 (675.0000) ACT/360	79.000000 2.410006	(1,580,000.00) (48,200.12)	2.661585 (53,231.70)	- 0.00	1.000000 5,031.58
OPEN HOUSE GROUP CO., LTD. CMN															
	Sell Open	Upsize Trade NEW	22 Jan 2025 24 Jan 2025 17 Jan 2035	(600)	3288.T JP3173540000	JPY JPY	JPY	92.00	0.226020	JPY-BOJ-TONAT (25.0000) ACT/365	5,085.500000 5,085.169442	(3,051,300.00) (3,051,101.67)	5,085.169442 (3,051,101.67)	0.00 0.65 (198.33)	1.000000 0.00
ORACLE CORPORATION JAPAN CMN															
	Sell Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 04 Oct 2034	(300)	4716.T JP3689500001	JPY JPY	JPY	90.00	0.228000	JPY-BOJ-TONAT 25.0000 ACT/365	14,516.666666 14,515.723083	(4,355,000.00) (4,354,716.92)	15,155.000000 (4,546,500.00)	0.00 0.65 (283.07)	1.000000 0.00
ORGANO CORPORATION CMN															
	Buy Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 22 Sep 2034	100	6368.T JP3201600008	JPY JPY	JPY	92.00	0.228000	JPY-BOJ-TONAT (25.0000) ACT/365	8,680.000000 8,680.564200	868,000.00 868,056.42	8,200.000000 820,000.00	0.00 0.65 (56.42)	1.000000 0.00
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
	Buy Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 08 Nov 2034	55,330	ORG.AX AU00000000RG5	AUD AUD	AUD	100.00	4.335042	AUD-OIS-RBA (25.0000) ACT/365	11.120112 11.121224	615,275.80 615,337.32	11.130940 615,874.94	1.00 (61.53)	1.000000 0.00
ORIX CMN															
	Sell Close	Partial Termination NEW	22 Jan 2025 24 Jan 2025 11 Jan 2035	(20,200)	8591.T JP3200450009	JPY JPY	JPY	90.00	0.228000	JPY-BOJ-TONAT 25.0000 ACT/365	3,310.207921 3,309.992757	(66,866,200.00) (66,861,853.69)	3,217.193141 (64,987,301.45)	0.00 0.65 (4,346.30)	1.000000 0.00

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066831553 (Cont.)															
PEGATRON CORPORATION CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		4938.TW	USD	USD		4.330000	USD-Federal Funds-H.15	96.700000	(580,200.00)	2.857282	-	1.000000
SDB3265345606		NEW	10 Jan 2035	(6,000)	TW0004938006	TWD	32.780000	100.00	(40.0000)	ACT/360	2.949969	(17,699.81)	(17,143.69)	0.00	(556.13)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	22 Jan 2025											0.01	
	Open	NEW	27 Jan 2025	200	601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.240001	1,648.00	1.131163	2.00	1.000000
SDB3265959630			25 Jan 2035	(200)	CNE1000007Q1	CNY	7.286000	90.00	50.0000	ACT/360	1.131163	226.23	226.23	(0.05)	0.00
	Buy	Upsize Trade	22 Jan 2025											(2.50)	
	Open	NEW	27 Jan 2025	8,400	601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.300000	69,720.00	1.139114	2.00	1.000000
SDB3265959630			25 Jan 2035	(8,400)	CNE1000007Q1	CNY	7.286000	90.00	50.0000	ACT/360	1.139114	9,568.56	9,568.56	(1.91)	0.00
	Buy	Upsize Trade	22 Jan 2025											0.84	
	Open	NEW	27 Jan 2025	900	601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.331112	7,498.00	1.143766	2.00	1.000000
SDB3265959630			25 Jan 2035	(900)	CNE1000007Q1	CNY	7.286000	90.00	50.0000	ACT/360	1.143766	1,029.39	1,029.39	(0.21)	0.00
PHARMA ESSENTIA CORPORATION CMN															
		Equity Reset	22 Jan 2025											0.00	
		NEW	04 Feb 2025		6446.TW	USD	USD		4.330000	USD-Federal Funds-H.15	687.000000	(13,740,000.00)	19.071962	-	1.000000
SDB3260121402			22 Sep 2034	(20,000)	TW0006446008	TWD	32.780000	100.00	(271.2500)	ACT/360	20.957901	(419,158.02)	(381,439.23)	0.00	(37,718.79)
PHISON ELECTRONICS CORPORATION CMN															
		Equity Reset	22 Jan 2025											0.00	
		NEW	04 Feb 2025		8299.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	473.000000	(8,041,000.00)	16.280488	-	1.000000
SDB3262741488			16 Nov 2034	(17,000)	TW0008299009	TWD	32.780000	100.00	(242.6470)	ACT/360	14.429530	(245,302.01)	(276,768.30)	0.00	31,466.29
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	22 Jan 2025											0.00	
	Open	NEW	24 Jan 2025		PLS.AX	AUD	AUD		4.334785	AUD-OIS-RBA	2.383138	(9,718.44)	2.382900	1.00	1.000000
SDB3264983884			04 Jan 2035	(4,078)	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.382900	(9,717.47)	(9,717.47)	(0.97)	0.00
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	22 Jan 2025											5.84	
	Open	NEW	27 Jan 2025	(45,800)	601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.880897	(406,745.08)	1.217943	2.00	1.000000
SDB3260123573			25 Sep 2034	(45,800)	CNE000001PH7	CNY	7.286000	100.00	(957.5157)	ACT/360	1.217943	(55,781.79)	(55,781.79)	(11.17)	0.00
	Sell	Upsize Trade	22 Jan 2025											2.50	
	Open	NEW	27 Jan 2025	(4,000)	601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.901873	(35,607.49)	1.221228	2.00	1.000000
SDB3260123573			25 Sep 2034	(4,000)	CNE000001PH7	CNY	7.286000	100.00	(957.5157)	ACT/360	1.221228	(4,884.91)	(4,884.91)	(0.98)	0.00
PLAID INC. (JAPAN) CMN															
	Sell	Upsize Trade	22 Jan 2025											0.00	
	Open	NEW	24 Jan 2025	(100)	4165.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	850.000000	(85,000.00)	849.944750	0.65	1.000000
SDB3265201672			11 Jan 2035	(100)	JP3833270006	JPY	1.000000	92.00	(250.7009)	ACT/365	849.944750	(84,994.48)	(84,994.48)	(5.53)	0.00
POLA ORBIS HOLDINGS CMN															
	Buy	Partial Termination	22 Jan 2025											0.00	
	Close	NEW	24 Jan 2025	100	4927.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,393.500001	139,350.00	1,429.000000	0.65	1.000000
SDB3264583138			22 Dec 2034	100	JP3859000001	JPY	1.000000	92.00	(98.1884)	ACT/365	1,393.590578	139,359.06	142,900.00	(9.06)	0.00
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	22 Jan 2025											0.84	
	Close	NEW	27 Jan 2025	2,900	600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.943100	20,134.99	1.010556	2.00	1.000000
SDB3264328846			21 Dec 2034	2,900	CNE000000X53	CNY	7.286000	100.00	(1,193.6312)	ACT/360	0.953208	2,764.30	2,930.61	(0.55)	0.00

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066831553 (Cont.)															
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.949581	16,678.99	1.010556	2.00	1.000000
SDB3264328846	Close	NEW	21 Dec 2034	2,400	CNE000000X53	CNY	7.286000	100.00	(1,193.6312)	ACT/360	0.953779	2,289.07	2,425.33	(0.46)	0.00
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		6770.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115563		NEW	08 Nov 2034	0	TW0006770001	TWD		100.00	(297.9054)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6770.TW	USD	USD		4.330000	USD-Federal Funds-H.15	19.950000	(7,501,200.00)	0.485973	-	1.000000
SDB3262115563		AMEND	08 Nov 2034	(376,000)	TW0006770001	TWD	32.780000	100.00	(297.9054)	ACT/360	0.608603	(228,834.73)	(182,725.84)	0.00	(46,078.38)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		PME.AX	AUD	AUD		4.335042	AUD-OIS-RBA	266.901316	(30,426.75)	252.187048	1.00	1.000000
SDB3264120680	Close	NEW	13 Dec 2034	(114)	AU000000PME8	AUD	1.000000	100.00	25.0000	ACT/365	266.874626	(30,423.71)	(28,749.32)	(3.04)	0.00
PT BANK CENTRAL ASIA TBK SCRIPLESS															
			22 Jan 2025											4.66	
	Buy	Upsize Trade	24 Jan 2025		BBCA.JK	USD	USD		4.330000	USD-Federal Funds-H.15	9,604.037939	2,205,087,110.79	0.590136	5.00	1.000000
SDB3265058824	Open	NEW	04 Jan 2035	229,600	ID1000109507	IDR	16290.000054	85.00	65.0000	ACT/360	0.590136	135,495.23	135,495.23	(67.68)	0.00
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
			22 Jan 2025											14.66	
	Sell	Partial Termination	24 Jan 2025		BBRI.JK	USD	USD		4.330000	USD-Federal Funds-H.15	4,274.771491	(4,818,949,901.80)	0.239443	5.00	1.000000
SDB3265604671	Close	NEW	17 Jan 2035	(1,127,300)	ID1000118201	IDR	16290.000054	85.00	65.0000	ACT/360	0.261901	(295,241.00)	(269,924.41)	(147.91)	0.00
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
			22 Jan 2025											0.21	
	Buy	Upsize Trade	24 Jan 2025		PTTEP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	123.004443	5,547,500.38	3.639640	4.00	1.000000
SDB3260121401	Open	NEW	22 Sep 2034	45,100	TH0355010R16	THB	33.810000	90.00	40.0000	ACT/360	3.639640	164,147.76	164,147.76	(65.63)	0.00
PTT PUBLIC COMPANY LIMITED NVDR															
			22 Jan 2025											0.21	
	Sell	Full Termination	24 Jan 2025		PTT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	31.116508	(14,223,355.81)	0.886553	4.00	1.000000
SDB3265407096	Close	NEW	11 Jan 2035	(457,100)	TH0646010R18	THB	33.810000	90.00	40.0000	ACT/360	0.919947	(420,507.77)	(405,243.38)	(168.27)	0.00
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.559996	(3,168.00)	1.448218	2.00	1.000000
SDB3265604075	Open	NEW	18 Jan 2035	(300)	CNE1000044B6	CNY	7.286000	100.00	(1,725.0000)	ACT/360	1.448218	(434.47)	(434.47)	(0.09)	0.00
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		603236.SH	USD	USD		4.330000	USD-Federal Funds-H.15	86.979001	(43,489.50)	11.932454	2.00	1.000000
SDB3264921685	Open	NEW	05 Jan 2035	(500)	CNE100003N01	CNY	7.286000	100.00	(1,725.0000)	ACT/360	11.932454	(5,966.23)	(5,966.23)	(1.19)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		603236.SH	USD	USD		4.330000	USD-Federal Funds-H.15	87.173335	(78,456.00)	11.955117	2.00	1.000000
SDB3264921685	Open	NEW	05 Jan 2035	(900)	CNE100003N01	CNY	7.286000	100.00	(1,725.0000)	ACT/360	11.955117	(10,759.61)	(10,759.61)	(2.15)	0.00

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066831553 (Cont.)															
RAKUTEN BANK CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		5838.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	4,479.000000	447,900.00	4,420.000000	0.65	1.000000
SDB3262800195	Close	NEW	17 Nov 2034	100	JP3967220009	JPY	1.000000	92.00	(25.0000)	ACT/365	4,479.291135	447,929.11	442,000.00	(29.11)	0.00
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		RHC.AX	AUD	AUD		4.335042	AUD-OIS-RBA	33.172918	225,277.29	34.563143	1.00	1.000000
SDB3265057955	Close	NEW	04 Jan 2035	6,791	AU000000RH8C	AUD	1.000000	100.00	(25.0000)	ACT/365	33.176235	225,299.81	234,718.30	(22.53)	0.00
RECRUIT HOLDINGS CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		6098.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	10,805.312500	(17,288,500.00)	10,740.353250	0.65	1.000000
SDB3265670273	Close	NEW	17 Jan 2035	(1,600)	JP3970300004	JPY	1.000000	90.00	25.0000	ACT/365	10,804.610155	(17,287,376.25)	(17,184,565.20)	(1,123.75)	0.00
RENESAS ELECTRONICS CMN															
			22 Jan 2025											0.00	
		Div Pay Ratio Change	22 Jan 2025		6723.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265959620		NEW	24 Jan 2035	0	JP3164720009	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
RESORTTRUST INC CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		4681.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	3,066.000000	(306,600.00)	3,065.800710	0.65	1.000000
SDB3260121526	Open	NEW	22 Sep 2034	(100)	JP3974450003	JPY	1.000000	92.05	(25.0000)	ACT/365	3,065.800710	(306,580.07)	(306,580.07)	(19.93)	0.00
RICHWAVE TECHNOLOGY CORP CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		4968.TW	USD	USD		4.330000	USD-Federal Funds-H.15	200.000000	0.00	0.000000	-	0.000000
SDB3260661463		NEW	12 Oct 2034	0	TW0004968003	TWD	32.780000	100.00	(671.4285)	ACT/360	0.000000	0.00	0.00	0.00	8,370.97
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		603893.SH	USD	USD		4.330000	USD-Federal Funds-H.15	153.648747	(61,459.50)	21.078727	2.00	1.000000
SDB3265465933	Open	NEW	16 Jan 2035	(400)	CNE100003RK2	CNY	7.286000	100.00	(1,400.0000)	ACT/360	21.078727	(8,431.49)	(8,431.49)	(1.69)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		603893.SH	USD	USD		4.330000	USD-Federal Funds-H.15	153.959998	(123,168.00)	21.114367	2.00	1.000000
SDB3265465933	Open	NEW	16 Jan 2035	(800)	CNE100003RK2	CNY	7.286000	100.00	(1,400.0000)	ACT/360	21.114367	(16,891.49)	(16,891.49)	(3.38)	0.00
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.01	
	Buy	Partial Termination	27 Jan 2025		002493.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.540000	9,394.00	1.235883	2.00	1.000000
SDB3260123522	Close	NEW	25 Sep 2034	1,100	CNE100000W60	CNY	7.286000	100.00	(1,303.5193)	ACT/360	1.172346	1,289.58	1,359.47	(0.26)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		002493.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.503478	67,177.48	1.235883	2.00	1.000000
SDB3260123522	Close	NEW	25 Sep 2034	7,900	CNE100000W60	CNY	7.286000	100.00	(1,303.5193)	ACT/360	1.167040	9,219.62	9,763.48	(1.84)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		002493.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.508418	376,922.92	1.235883	2.00	1.000000
SDB3260123522	Close	NEW	25 Sep 2034	44,300	CNE100000W60	CNY	7.286000	100.00	(1,303.5193)	ACT/360	1.168108	51,747.18	54,749.62	(10.35)	0.00

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066831553 (Cont.)															
RORZE CMN															
			22 Jan 2025											0.00	
	Sell	Upside Trade	24 Jan 2025		6323.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,827.000000	(182,700.00)	1,826.881245	0.65	1.000000
SDB3265201688	Open	NEW	11 Jan 2035	(100)	JP3982200002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,826.881245	(182,688.12)	(182,688.12)	(11.88)	0.00
RUENTEX INDUSTRIES LIMITED CMN															
		Equity Reset	22 Jan 2025											0.00	
		NEW	04 Feb 2025		2915.TW	USD	USD		4.330000	USD-Federal Funds-H.15	69.200000	(346,000.00)	2.167676	-	1.000000
SDB3265057954		NEW	04 Jan 2035	(5,000)	TW0002915006	TWD	32.780000	100.00	(450.0000)	ACT/360	2.111043	(10,555.22)	(10,838.38)	0.00	283.17
RUN LONG CONSTRUCTION CO LTD ORD CMN															
		Equity Reset	22 Jan 2025											0.00	
		NEW	04 Feb 2025		1808.TW	USD	USD		4.330000	USD-Federal Funds-H.15	35.950000	(28,760.00)	1.140244	-	1.000000
SDB3260121500		NEW	22 Sep 2034	(800)	TW0001808004	TWD	32.780000	100.00	(475.0000)	ACT/360	1.096705	(877.36)	(912.20)	0.00	34.83
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upside Trade	27 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.791998	(15,896.00)	4.361473	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2035	(500)	CNE1000033M6	CNY	7.286000	100.00	(1,782.6000)	ACT/360	4.361473	(2,180.74)	(2,180.74)	(0.44)	0.00
			22 Jan 2025											5.84	
	Sell	Upside Trade	27 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.747271	(36,022.00)	4.491023	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2035	(1,100)	CNE1000033M6	CNY	7.286000	100.00	(1,782.6000)	ACT/360	4.491023	(4,940.13)	(4,940.13)	(0.99)	0.00
SANKYO CO., LTD.															
			22 Jan 2025											0.00	
	Sell	Upside Trade	24 Jan 2025		6417.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,064.192308	(2,683,450.00)	2,064.058135	0.65	1.000000
SDB3260961779	Open	NEW	12 Oct 2034	(1,300)	JP3326410002	JPY	1.000000	92.00	(25.0000)	ACT/365	2,064.058135	(2,683,275.58)	(2,683,275.58)	(174.42)	0.00
SANRIO CO LTD															
		Partial Termination	22 Jan 2025											0.00	
	Buy	NEW	24 Jan 2025		8136.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	5,113.714286	3,579,600.00	5,540.000000	0.65	1.000000
SDB3260760905	Close	NEW	12 Oct 2034	700	JP3343200006	JPY	1.000000	92.00	(25.0000)	ACT/365	5,114.046677	3,579,832.67	3,878,000.00	(232.67)	0.00
SANSAN CMN															
		Partial Termination	22 Jan 2025											0.00	
	Sell	NEW	24 Jan 2025		4443.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,309.333334	(692,800.00)	2,295.000000	0.65	1.000000
SDB3261510782	Close	NEW	25 Oct 2034	(300)	JP3332540008	JPY	1.000000	90.00	25.0000	ACT/365	2,309.183227	(692,754.97)	(688,500.00)	(45.03)	0.00
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	New Trade	27 Jan 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.103171	(2,004,844.79)	2.209158	2.00	1.000000
SDB3266038205	Open	NEW	25 Jan 2035	(124,500)	CNE000001F70	CNY	7.286000	100.00	(175.0000)	ACT/360	2.209158	(275,040.17)	(275,040.17)	(55.03)	0.00
			22 Jan 2025											5.84	
	Sell	Upside Trade	27 Jan 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.139830	(3,381,294.38)	2.213447	2.00	1.000000
SDB3266038205	Open	NEW	25 Jan 2035	(209,500)	CNE000001F70	CNY	7.286000	100.00	(175.0000)	ACT/360	2.213447	(463,717.15)	(463,717.15)	(92.82)	0.00
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
		Div Pay Ratio Change	22 Jan 2025											0.00	
		NEW	22 Jan 2025		4887.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260121384		NEW	22 Sep 2034	0	JP3323040000	JPY		92.17	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.000000

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066831553 (Cont.)															
SAWAI GROUP HOLDINGS CO.,LTD. CMN (Cont.)															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		4887.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,033.583333	1,220,150.00	2,151.000000	0.65	1.000000
SDB3260121384	Close	AMEND	22 Sep 2034	600	JP3323040000	JPY	1.000000	92.17	(25.0000)	ACT/365	2,033.715516	1,220,229.31	1,290,600.00	(79.31)	0.00
SBI SUMISHIN NET BANK CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		7163.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,927.500001	785,500.00	3,790.000000	0.65	1.000000
SDB3260599733	Close	NEW	04 Oct 2034	200	JP3400650002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,927.755288	785,551.06	758,000.00	(51.06)	0.00
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			22 Jan 2025											0.21	
	Sell	Upsize Trade	24 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	17.404736	(588,280.08)	0.514564	4.00	1.000000
SDB3265128016	Open	NEW	05 Jan 2035	(33,800)	TH0098010R12	THB	33.810000	100.00	(4,000.0000)	ACT/360	0.514564	(17,392.26)	(17,392.26)	(6.96)	0.00
SCSK CORPORATION CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		9719.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,254.500001	(1,301,800.00)	3,331.000000	0.65	1.000000
SDB3260427112	Close	NEW	28 Sep 2034	(400)	JP3400400002	JPY	1.000000	90.00	25.0000	ACT/365	3,254.288458	(1,301,715.38)	(1,332,400.00)	(84.62)	0.00
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		600886.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.560597	36,401.49	1.998335	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	2,500	CNE000000JM2	CNY	7.286000	90.00	50.0000	ACT/360	1.998335	4,995.84	4,995.84	(1.00)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		600886.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.540729	238,467.96	1.996275	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	16,400	CNE000000JM2	CNY	7.286000	90.00	50.0000	ACT/360	1.996275	32,738.91	32,738.91	(6.55)	0.00
SEGA SAMMY HOLDINGS, INC. CMN															
			22 Jan 2025											0.00	
	Sell	New Trade	24 Jan 2025		6460.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,813.884616	(3,658,050.00)	2,813.701713	0.65	1.000000
SDB3266038200	Open	NEW	24 Jan 2035	(1,300)	JP3419050004	JPY	1.000000	100.00	(25.0000)	ACT/365	2,813.701713	(3,657,812.23)	(3,657,812.23)	(237.77)	0.00
SEKISUI HOUSE, LTD. CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		1928.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,608.666667	1,082,600.00	3,782.000000	0.65	1.000000
SDB3263707268	Close	NEW	07 Dec 2034	300	JP3420600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,608.901230	1,082,670.37	1,134,600.00	(70.37)	0.00
SEVEN & I HOLDINGS CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		3382.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,445.575472	12,961,550.00	2,437.884604	0.65	1.000000
SDB3265604067	Close	NEW	17 Jan 2035	5,300	JP3422950000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,445.734434	12,962,392.50	12,920,788.40	(842.50)	0.00
SEVEN BANK CMN															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		8410.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	308.200000	30,820.00	308.220033	0.65	1.000000
SDB3263530540	Open	NEW	06 Dec 2034	100	JP3105220002	JPY	1.000000	90.00	25.0000	ACT/365	308.220033	30,822.00	30,822.00	(2.00)	0.00
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.568702	66,335.50	3,329115	2.00	1.000000
SDB3265201724	Close	NEW	11 Jan 2035	2,700	CNE000001FR7	CNY	7.286000	100.00	(1,275.0000)	ACT/360	3.371874	9,104.06	8,988.61	(1.82)	0.00

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066831553 (Cont.)															
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.340289	85,191.01	3.329115	2.00	1.000000
SDB3265201724	Close	NEW	11 Jan 2035	3,500	CNE000001FR7	CNY	7.286000	100.00	(1,275.0000)	ACT/360	3.341642	11,695.75	11,651.90	(2.34)	0.00
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.065516	(29,190.00)	1.380404	2.00	1.000000
SDB3264921675	Open	NEW	05 Jan 2035	(2,900)	CNE000000LN6	CNY	7.286000	100.00	(2,250.0000)	ACT/360	1.380404	(4,003.17)	(4,003.17)	(0.80)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.028752	(4,011.50)	1.375822	2.00	1.000000
SDB3264921675	Open	NEW	05 Jan 2035	(400)	CNE000000LN6	CNY	7.286000	100.00	(2,250.0000)	ACT/360	1.375822	(550.33)	(550.33)	(0.11)	0.00
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.772860	6,682.00	0.655040	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	1,400	CNE0000008S7	CNY	7.286000	90.00	50.0000	ACT/360	0.655040	917.06	917.06	(0.18)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.753682	9,032.00	0.652626	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	1,900	CNE0000008S7	CNY	7.286000	90.00	50.0000	ACT/360	0.652626	1,239.99	1,239.99	(0.25)	0.00
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.994028	(580,655.48)	3.291687	2.00	1.000000
SDB3265670320	Open	NEW	18 Jan 2035	(24,200)	CNE1000011K6	CNY	7.286000	100.00	(2,263.6898)	ACT/360	3.291687	(79,658.83)	(79,658.83)	(15.94)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.079730	(717,575.95)	3.302340	2.00	1.000000
SDB3265670320	Open	NEW	18 Jan 2035	(29,800)	CNE1000011K6	CNY	7.286000	100.00	(2,263.6898)	ACT/360	3.302340	(98,409.73)	(98,409.73)	(19.70)	0.00
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.230003	7,115.00	1.953616	2.00	1.000000
SDB3260961496	Open	NEW	13 Oct 2034	500	CNE0000006D3	CNY	7.286000	90.00	50.0000	ACT/360	1.953616	976.81	976.81	(0.20)	0.00
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,760.5172)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.308575	12,816.00	2.513557	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	700	CNE1000006J8	CNY	7.286000	90.00	50.0000	ACT/360	2.513557	1,759.49	1,759.49	(0.35)	0.00
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.470001	1,847.00	2.534872	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	100	CNE1000006J8	CNY	7.286000	90.00	50.0000	ACT/360	2.534872	253.49	253.49	(0.05)	0.00
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.098262	(18,626.00)	1.110611	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(2,300)	CNE000000C17	CNY	7.286000	100.00	(2,000.0000)	ACT/360	1.110611	(2,554.41)	(2,554.41)	(0.51)	0.00

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066831553 (Cont.)															
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.057498	(8,057.50)	1.105390	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(1,000)	CNE000000C17	CNY	7.286000	100.00	(2,000.0000)	ACT/360	1.105390	(1,105.39)	(1,105.39)	(0.22)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,954.6413)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		600835.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.870002	(1,787.00)	2.447185	2.00	1.000000
SDB3260122947	Close	NEW	25 Sep 2034	(100)	CNE000000B91	CNY	7.286000	90.00	50.0000	ACT/360	2.450726	(245.07)	(244.72)	(0.05)	0.00
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.526540	18,884.50	2.172696	2.00	1.000000
SDB3260123652	Close	NEW	25 Sep 2034	1,300	CNE100002TX3	CNY	7.286000	100.00	(666.6071)	ACT/360	1.993661	2,591.76	2,824.50	(0.52)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.439074	437,503.94	2.172696	2.00	1.000000
SDB3260123652	Close	NEW	25 Sep 2034	30,300	CNE100002TX3	CNY	7.286000	100.00	(666.6071)	ACT/360	1.982319	60,064.27	65,832.69	(12.01)	0.00
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	122.320001	24,464.00	17.261393	2.00	1.000000
SDB3260427132	Close	NEW	10 Oct 2034	200	CNE100005PN5	CNY	7.286000	100.00	(1,400.6408)	ACT/360	16.793131	3,358.63	3,452.28	(0.67)	0.00
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.130002	1,026.00	0.704055	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	200	CNE000001G20	CNY	7.286000	90.00	50.0000	ACT/360	0.704055	140.81	140.81	(0.03)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.130000	513.00	0.704290	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	100	CNE000001G20	CNY	7.286000	90.00	50.0000	ACT/360	0.704290	70.43	70.43	(0.01)	0.00
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123076		NEW	25 Sep 2034	0	CNE000000LD7	CNY		100.00	(1,673.9151)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		002957.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.694998	3,139.00	2.142652	2.00	1.000000
SDB3264649898	Close	NEW	02 Jan 2035	200	CNE100003LR0	CNY	7.286000	100.00	(1,700.0000)	ACT/360	2.154743	430.95	428.53	(0.09)	0.00
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123649		NEW	25 Sep 2034	0	CNE100000JM1	CNY		100.00	(729.2983)	ACT/360	0.000000	0.00	0.00	0.00	0.000000

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066831553 (Cont.)															
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265531291		NEW	18 Jan 2035	0	CNE100000V46	CNY		100.00	(1,425.3472)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	82.665219	(190,130.00)	11.340656	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(2,300)	CNE100005K10	CNY		7.286000	(2,214.3181)	ACT/360	11.340656	(26,083.51)	(26,083.51)	(5.22)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	82.675001	(49,605.00)	11.338207	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(600)	CNE100005K10	CNY		7.286000	(2,214.3181)	ACT/360	11.338207	(6,802.92)	(6,802.92)	(1.36)	0.00
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 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	(2,067.1964)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHIMADZU CORP. CMN SRS#17697749															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		7701.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	4,411.666667	1,323,500.00	4,411.953425	0.65	1.000000
SDB3265604089	Open	NEW	17 Jan 2035	300	JP3357200009	JPY		1.000000	25.0000	ACT/365	4,411.953425	1,323,586.03	1,323,586.03	(86.03)	0.00
SHIMIZU CORP CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		1803.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,298.327586	(3,765,150.00)	1,298.243195	0.65	1.000000
SDB3265406641	Open	NEW	11 Jan 2035	(2,900)	JP3358800005	JPY		1.000000	(25.0000)	ACT/365	1,298.243195	(3,764,905.27)	(3,764,905.27)	(244.73)	0.00
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2888.TW	USD	USD		4.330000	USD-Federal Funds-H.15	12.300000	1,168,500.00	0.359756	-	1.000000
SDB3260123673		NEW	22 Sep 2034	95,000	TW0002888005	TWD		32.780000	30.0000	ACT/360	0.375229	35,646.75	34,176.82	0.00	1,446.70
SHIN ZU SHING CO., LTD. CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		3376.TW	USD	USD		4.330000	USD-Federal Funds-H.15	214.000000	(856,000.00)	6.402439	-	1.000000
SDB3260661443		NEW	12 Oct 2034	(4,000)	TW0003376000	TWD		32.780000	(525.0000)	ACT/360	6.528371	(26,113.48)	(25,609.76)	0.00	(503.73)
SHISEIDO CO., LTD. CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		4911.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,607.750000	(521,550.00)	2,607.580496	0.65	1.000000
SDB3262681161	Open	NEW	15 Nov 2034	(200)	JP3351600006	JPY		1.000000	(25.0000)	ACT/365	2,607.580496	(521,516.10)	(521,516.10)	(33.90)	0.00
SHRIRAM FINANCE LIMITED CMN															
			22 Jan 2025											12.50	
	Buy	Upsize Trade	23 Jan 2025		SHMFNS	USD	USD		4.330000	USD-Federal Funds-H.15	518.632539	6,038,957.28	6,018482	4.00	1.000000
SDB3265960756	Open	NEW	23 Jan 2035	11,644	INE721A01047	INR		86.315500	75.0000	ACT/360	6,018482	70,079.20	70,079.20	(27.99)	0.00
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.941001	28,941.00	3.973267	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	1,000	CNE100003563	CNY		7.286000	50.0000	ACT/360	3.973267	3,973.27	3,973.27	(0.79)	0.00

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066831553 (Cont.)															
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.914997	2,891.50	3.968371	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	100	CNE100003563	CNY	7.286000	90.00	50.0000	ACT/360	3.968371	396.84	396.84	(0.08)	0.00
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,815.4140)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	57.515001	(17,254.50)	7.890354	2.00	1.000000
SDB3265345621	Open	NEW	11 Jan 2035	(300)	CNE000000K90	CNY	7.286000	100.00	(2,250.0000)	ACT/360	7.890354	(2,367.11)	(2,367.11)	(0.47)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	57.560001	(23,024.00)	7.893888	2.00	1.000000
SDB3265345621	Open	NEW	11 Jan 2035	(400)	CNE000000K90	CNY	7.286000	100.00	(2,250.0000)	ACT/360	7.893888	(3,157.56)	(3,157.56)	(0.63)	0.00
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		SIG.AX	AUD	AUD		4.335042	AUD-OIS-RBA	2.676317	1,391.68	2.620000	1.00	1.000000
SDB3261985914	Close	NEW	02 Nov 2034	520	AU000000SIG5	AUD	1.000000	100.00	(25.0000)	ACT/365	2.676585	1,391.82	1,362.40	(0.14)	0.00
SIGURD MICROELECTRONIC CORP CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6257.TW	USD	USD		4.330000	USD-Federal Funds-H.15	70.500000	6,486,000.00	2.057927	-	1.000000
SDB3260123651		NEW	22 Sep 2034	92,000	TW00006257009	TWD	32.780000	90.00	30.0000	ACT/360	2.150702	197,864.58	189,329.28	0.00	8,535.30
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.647238	(57,756.05)	5.025872	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(1,576)	CNE100003ZL3	CNY	7.286000	100.00	(1,756.8499)	ACT/360	5.025872	(7,920.77)	(7,920.77)	(1.59)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.492776	(44,667.16)	5.006362	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(1,224)	CNE100003ZL3	CNY	7.286000	100.00	(1,756.8499)	ACT/360	5.006362	(6,127.79)	(6,127.79)	(1.23)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121450		NEW	25 Sep 2034	0	CNE100003ZL3	CNY		100.00	(1,757.4201)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.059997	17,612.00	11.955973	2.00	1.000000
SDB3264649715	Close	NEW	02 Jan 2035	200	CNE100005ZD5	CNY	7.286000	100.00	(1,012.2727)	ACT/360	12.089626	2,417.93	2,391.19	(0.48)	0.00
SMC CORPORATION CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		6273.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	59,240.000000	(5,924,000.00)	57,850.123650	0.65	1.000000
SDB3265743508	Close	NEW	18 Jan 2035	(100)	JP3162600005	JPY	1.000000	90.00	25.0000	ACT/365	59,236.149400	(5,923,614.94)	(5,785,012.37)	(385.06)	0.00

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066831553 (Cont.)															
SOLAR APPLIED MATLS TECH CORP CMN															
		Equity Reset	22 Jan 2025 04 Feb 2025		1785.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	60.700000	(728,400.00)	1.864006	0.00	1.000000
SDB3265057915		NEW	04 Jan 2035	(12,000)	TW0001785004	TWD		100.00	(450.0000)	ACT/360	1.851739	(22,220.87)	(22,368.07)	0.00	147.20
SOLOMON TECHNOLOGY CORPORATION CMN															
		Equity Reset	22 Jan 2025 04 Feb 2025		2359.TW	USD	USD		4.330000	USD-Federal Funds-H.15	141.000000	(1,410,000.00)	5.121951	0.00	1.000000
SDB3264255564		NEW	15 Dec 2034	(10,000)	TW0002359007	TWD		100.00	(1,297.5000)	ACT/360	4.301403	(43,014.03)	(51,219.51)	0.00	8,205.48
SPARK NEW ZEALAND LIMITED CMN															
	Buy	Full Termination	22 Jan 2025 24 Jan 2025		SPK.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	3.021110	13,709.80	3.047479	1.50	1.000000
SDB3265959613	Close	NEW	24 Jan 2035	4,538	NZTELE0001S4	NZD		100.00	(35.0000)	ACT/365	3.021563	13,711.85	13,829.46	(2.06)	0.00
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	22 Jan 2025 27 Jan 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	85.547501	(102,657.00)	11.732147	5.84	1.000000
SDB3263707316	Open	NEW	08 Dec 2034	(1,200)	CNE100003RN6	CNY		100.00	(2,250.0000)	ACT/360	11.732147	(14,078.58)	(14,078.58)	(2.82)	0.00
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
	Sell	Upsize Trade	22 Jan 2025 24 Jan 2025		SGPAX	AUD	AUD		4.334785	AUD-OIS-RBA	5.091457	(34,739.01)	5.090948	1.00	1.000000
SDB3265743505	Open	NEW	18 Jan 2035	(6,823)	AU000000SGP0	AUD		100.00	(25.0000)	ACT/365	5.090948	(34,735.54)	(34,735.54)	(3.47)	0.00
SUBARU CORPORATION CMN															
		Div Pay Ratio Change	22 Jan 2025 22 Jan 2025		7270.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3265959611		NEW	24 Jan 2035	0	JP3814800003	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
SUMCO CMN															
	Sell	Upsize Trade	22 Jan 2025 24 Jan 2025		3436.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,198.300000	(599,150.00)	1,198.222110	0.65	1.000000
SDB3265201668	Open	NEW	11 Jan 2035	(500)	JP3322930003	JPY		92.00	(25.0000)	ACT/365	1,198.222110	(599,111.06)	(599,111.06)	(38.94)	0.00
SUMITOMO DAINIPPON PHARMA CMN															
	Sell	Upsize Trade	22 Jan 2025 24 Jan 2025		4506.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	570.571428	(399,400.00)	570.534341	0.65	1.000000
SDB3260264477	Open	NEW	27 Sep 2034	(700)	JP3495000006	JPY		92.00	(25.0000)	ACT/365	570.534341	(399,374.04)	(399,374.04)	(25.96)	0.00
SUMITOMO FORESTRY CO LTD CMN															
	Sell	Upsize Trade	22 Jan 2025 24 Jan 2025		1911.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	5,306.562500	(16,981,000.00)	5,306.217573	0.65	1.000000
SDB3265670289	Open	NEW	17 Jan 2035	(3,200)	JP3409800004	JPY		92.00	(25.0000)	ACT/365	5,306.217573	(16,979,896.23)	(16,979,896.23)	(1,103.77)	0.00
SUMITOMO MITSUI TRUST GROUP CMN															
	Buy	Partial Termination	22 Jan 2025 24 Jan 2025		8309.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,702.389831	21,844,100.00	3,731.086035	0.65	1.000000
SDB3265882580	Close	NEW	24 Jan 2035	5,900	JP3892100003	JPY		92.00	(25.0000)	ACT/365	3,702.630486	21,845,519.87	22,013,407.61	(1,419.87)	0.00

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066831553 (Cont.)															
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		603612.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.367701	61,781.11	1.889886	0.00	1.000000
SDB3265127466	Close	NEW	08 Jan 2035	4,300	CNE100002R73	CNY	7.286000	100.00	(1,239.0158)	ACT/360	1.971960	8,479.43	8,126.51	0.00	0.00
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upside Trade	27 Jan 2025		688106.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.840004	6,736.00	2.311939	2.00	1.000000
SDB3262115452	Open	NEW	09 Nov 2034	400	CNE100003ZP4	CNY	7.286000	90.00	50.0000	ACT/360	2.311939	924.78	924.78	(0.18)	0.00
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	96.360000	9,636.00	13.391079	2.00	1.000000
SDB3265604041	Close	NEW	18 Jan 2035	100	CNE100003F50	CNY	7.286000	100.00	(988.1443)	ACT/360	13.229121	1,322.91	1,339.11	(0.26)	0.00
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	65.189796	528,037.35	8.509156	2.00	1.000000
SDB3260123488	Close	NEW	25 Sep 2034	8,100	CNE100003RP1	CNY	7.286000	100.00	(1,762.1231)	ACT/360	8.949810	72,493.46	68,924.16	(14.49)	0.00
			22 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	65.184061	699,164.24	8.509156	0.00	1.000000
SDB3260123488	Close	NEW	25 Sep 2034	10,726	CNE100003RP1	CNY	7.286000	100.00	(1,762.1231)	ACT/360	8.946481	95,959.96	91,269.21	0.00	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	64.860002	12,972.00	8.509156	2.00	1.000000
SDB3260123488	Close	NEW	25 Sep 2034	200	CNE100003RP1	CNY	7.286000	100.00	(1,762.1231)	ACT/360	8.901559	1,780.31	1,701.83	(0.36)	0.00
T&D HOLDINGS, INC. CMN															
			22 Jan 2025											0.00	
	Buy	New Trade	24 Jan 2025		8795.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,843.357143	1,990,350.00	2,843.541961	0.65	1.000000
SDB3266038157	Open	NEW	24 Jan 2035	700	JP3539220008	JPY	1.000000	90.00	25.0000	ACT/365	2,843.541961	1,990,479.37	1,990,479.37	(129.37)	0.00
TAIWAN CEMENT CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		1101.TW	USD	USD		4.330000	USD-Federal Funds-H.15	31.850000	(12,357,800.00)	0.966463	-	1.000000
SDB3260661484		NEW	12 Oct 2034	(388,000)	TW0001101004	TWD	32.780000	100.00	(146.0051)	ACT/360	0.971629	(376,992.05)	(374,987.64)	0.00	(2,004.41)
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2330.TW	USD	USD		4.330000	USD-Federal Funds-H.15	1,135.000000	11,350,000.00	32.774390	-	1.000000
SDB3264649691		NEW	27 Dec 2034	10,000	TW0002330008	TWD	32.780000	90.00	30.0000	ACT/360	34.624771	346,247.71	327,743.90	0.00	18,503.81
TAIYO YUDEN CMN															
			22 Jan 2025											0.00	
	Buy	Partial Termination	24 Jan 2025		6976.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,291.812500	1,833,450.00	2,269.000000	0.65	1.000000
SDB3260760787	Close	NEW	12 Oct 2034	800	JP3452000007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,291.961468	1,833,569.17	1,815,200.00	(119.17)	0.00
TATA ELXSI LTD CMN															
			22 Jan 2025											11.00	
	Sell	Partial Termination	23 Jan 2025		TTEX.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,144.727745	(55,302.55)	69.467999	4.00	1.000000
SDB3265128022	Close	NEW	04 Jan 2035	(9)	INE670A01012	INR	86.315500	78.16	75.0000	ACT/360	71.082374	(639.74)	(625.21)	(0.26)	0.00

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066831553 (Cont.)															
TATUNG CO LTD CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2371.TW	USD	USD		4.330000	USD-Federal Funds-H.15	43.750000	(2,712,500.00)	1.460366	-	1.000000
SDB3260661465		NEW	12 Oct 2034	(62,000)	TW0002371002	TWD	32.780000	100.00	(300.0000)	ACT/360	1.334655	(82,748.61)	(90,542.69)	0.00	7,794.08
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.940409	1,052,427.65	1.739795	2.00	1.000000
SDB3264649847	Close	NEW	02 Jan 2035	88,140	CNE000000RB8	CNY	7.286000	100.00	(1,683.6402)	ACT/360	1.639281	144,486.23	153,345.53	(28.89)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.928368	632,203.50	1.737362	2.00	1.000000
SDB3264649847	Close	NEW	02 Jan 2035	53,000	CNE000000RB8	CNY	7.286000	100.00	(1,683.6402)	ACT/360	1.637081	86,765.29	92,080.18	(17.35)	0.00
			22 Jan 2025											0.01	
	Buy	Partial Termination	27 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.936212	270,952.01	1.674142	2.00	1.000000
SDB3264649847	Close	NEW	02 Jan 2035	22,700	CNE000000RB8	CNY	7.286000	100.00	(1,683.6402)	ACT/360	1.638568	37,195.49	38,003.02	(7.44)	0.00
TDK CORP CMN															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		6762.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,867.515152	6,162,800.00	1,867.636540	0.65	1.000000
SDB3265406615	Open	NEW	11 Jan 2035	3,300	JP3538800008	JPY	1.000000	90.00	25.0000	ACT/365	1,867.636540	6,163,200.58	6,163,200.58	(400.58)	0.00
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		TNE.AX	AUD	AUD		4.335042	AUD-OIS-RBA	29.799245	(1,579.36)	31.310000	1.00	1.000000
SDB3260121474	Close	NEW	22 Sep 2034	(53)	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	29.796265	(1,579.20)	(1,659.43)	(0.16)	0.00
TECHNOPRO HOLDINGS, INC. CMN															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		6028.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	2,924.000000	584,800.00	2,924.190060	0.65	1.000000
SDB3260862001	Open	NEW	12 Oct 2034	200	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,924.190060	584,838.01	584,838.01	(38.01)	0.00
TECMO KOEI HOLDINGS CO., LTD. CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		3635.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,846.750000	(738,700.00)	1,856.500000	0.65	1.000000
SDB3260121448	Close	NEW	22 Sep 2034	(400)	JP3283460008	JPY	1.000000	90.00	25.0000	ACT/365	1,846.629961	(738,651.98)	(742,600.00)	(48.02)	0.00
TECO ELECTRIC AND MACHINERY CO CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		1504.TW	USD	USD		4.330000	USD-Federal Funds-H.15	53.600000	15,329,600.00	1.591463	-	1.000000
SDB3260661477		NEW	12 Oct 2034	286,000	TW0001504009	TWD	32.780000	90.00	30.0000	ACT/360	1.635143	467,650.90	455,158.42	0.00	12,492.48
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		TLS.AX	AUD	AUD		4.334785	AUD-OIS-RBA	3.978588	45,793.55	3.978986	1.00	1.000000
SDB3265810054	Open	NEW	19 Jan 2035	11,510	AU000000TLS2	AUD	1.000000	100.00	25.0000	ACT/365	3.978986	45,798.13	45,798.13	(4.58)	0.00
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.351003	(17,175.50)	4.712537	2.00	1.000000
SDB3265406608	Open	NEW	12 Jan 2035	(500)	CNE100003LT6	CNY	7.286000	100.00	(1,725.0000)	ACT/360	4.712537	(2,356.27)	(2,356.27)	(0.47)	0.00

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066831553 (Cont.)															
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											5.84	
SDB3265406608	Sell	Upside Trade	27 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.973336	(40,768.00)	4.659168	2.00	1.000000
	Open	NEW	12 Jan 2035	(1,200)	CNE100003LT6	CNY	7.286000	100.00	(1,725.0000)	ACT/360	4.659168	(5,591.00)	(5,591.00)	(1.12)	0.00
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
SDB3260123545	Buy	Partial Termination	27 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.494582	8,980.50	0.359157	2.00	1.000000
	Close	NEW	25 Sep 2034	3,600	CNE000000ZV9	CNY	7.286000	100.00	(312.2837)	ACT/360	0.342363	1,232.51	1,292.97	(0.25)	0.00
			22 Jan 2025											0.84	
SDB3260123545	Buy	Full Termination	27 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.492641	60,321.91	0.359157	2.00	1.000000
	Close	NEW	25 Sep 2034	24,200	CNE000000ZV9	CNY	7.286000	100.00	(312.2837)	ACT/360	0.342211	8,281.51	8,691.60	(1.66)	0.00
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
SDB3260188351	Sell	Partial Termination	27 Jan 2025		600717.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.540376	(91,261.56)	0.665055	2.00	1.000000
	Close	NEW	10 Oct 2034	(20,100)	CNE000000L16	CNY	7.286000	90.00	50.0000	ACT/360	0.622884	(12,519.97)	(13,367.61)	(2.51)	0.00
			22 Jan 2025											5.84	
SDB3260188351	Sell	Partial Termination	27 Jan 2025		600717.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.537956	(39,934.01)	0.665055	2.00	1.000000
	Close	NEW	10 Oct 2034	(8,800)	CNE000000L16	CNY	7.286000	90.00	50.0000	ACT/360	0.622344	(5,476.63)	(5,852.48)	(1.10)	0.00
TIGERAIR TAIWAN CO LTD CMN															
			22 Jan 2025											0.00	
SDB3264649734		Equity Reset	04 Feb 2025		6757.TW	USD	USD		4.330000	USD-Federal Funds-H.15	89.600000	358,400.00	2.375000	-	1.000000
		NEW	27 Dec 2034	4,000	TW0006757008	TWD	32.780000	90.00	30.0000	ACT/360	2.733374	10,933.50	9,500.00	0.00	1,433.50
TIS INC. CMN															
			22 Jan 2025											0.00	
SDB3264753520	Sell	Partial Termination	24 Jan 2025		3626.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,399.666666	(1,019,900.00)	3,737.000000	0.65	1.000000
	Close	NEW	27 Dec 2034	(300)	JP3104890003	JPY	1.000000	90.00	25.0000	ACT/365	3,399.445688	(1,019,833.71)	(1,121,100.00)	(66.29)	0.00
TOHO GAS CO., LTD. CMN															
			22 Jan 2025											0.00	
SDB3264520301	Sell	Upside Trade	24 Jan 2025		9533.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	3,944.000000	(1,972,000.00)	3,943.743640	0.65	1.000000
	Open	NEW	21 Dec 2034	(500)	JP3600200004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,943.743640	(1,971,871.82)	(1,971,871.82)	(128.18)	0.00
TOHOKU ELECTRIC POWER CO INC CMN															
			22 Jan 2025											0.00	
SDB3263589455	Sell	Upside Trade	24 Jan 2025		9506.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,140.115385	(1,482,150.00)	1,140.041277	0.65	1.000000
	Open	NEW	06 Dec 2034	(1,300)	JP3605400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,140.041277	(1,482,053.66)	(1,482,053.66)	(96.34)	0.00
TOKIO MARINE HOLDINGS CMN															
			22 Jan 2025											0.00	
SDB3264054743	Buy	Upside Trade	24 Jan 2025		8766.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	5,186.940678	61,205,900.00	5,187.277829	0.65	1.000000
	Open	NEW	13 Dec 2034	11,800	JP3910660004	JPY	1.000000	90.00	25.0000	ACT/365	5,187.277829	61,209,878.38	61,209,878.38	(3,978.38)	0.00
TOKYO ELECTRIC POWER CMN															
			22 Jan 2025											0.00	
SDB3265465916	Buy	Upside Trade	24 Jan 2025		9501.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	425.433333	1,914,450.00	425.460986	0.65	1.000000
	Open	NEW	12 Jan 2035	4,500	JP3585800000	JPY	1.000000	90.00	25.0000	ACT/365	425.460986	1,914,574.44	1,914,574.44	(124.44)	0.00

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066831553 (Cont.)															
TOKYO ELECTRON LTD CMN															
	Buy	Full Termination	22 Jan 2025		8035.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	27,456.666667	8,237,000.00		0.00	
SDB3265810066	Close	NEW	19 Jan 2035	300	JP3571400005	JPY	1.000000	92.00	(25.0000)	ACT/365	27,458.451350	8,237,535.41	26,764.260210	0.65	1.000000
													8,029,278.06	(535.40)	0.00
TOKYO GAS CMN															
	Sell	Upsize Trade	22 Jan 2025		9531.T	JPY	JPY		0.226200	JPY-BOJ-TONAT	4,161.200000	(2,080,600.00)		0.00	
SDB3265604066	Open	NEW	17 Jan 2035	(500)	JP3573000001	JPY	1.000000	92.00	(25.0000)	ACT/365	4,160.929522	(2,080,464.76)	4,160.929522	0.65	1.000000
													(2,080,464.76)	(135.24)	0.00
TOKYO KEIKI INC. CMN															
		Spread Change	22 Jan 2025		7721.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00		0.00	0.000000
SDB3264649713		NEW	27 Dec 2034	0	JP3624000000	JPY		92.00	(40.0000)	ACT/365	0.000000	0.00	0.000000	-	0.000000
													0.00	0.00	0.00
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	22 Jan 2025		603866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.799997	580.00		0.84	
SDB3260123446	Open	NEW	25 Sep 2034	100	CNE100002524	CNY	7.286000	90.00	50.0000	ACT/360	0.796273	79.63	0.796273	2.00	1.000000
													79.63	(0.02)	0.00
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	22 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.254766	67,261.00		0.84	
SDB3262540429	Open	NEW	16 Nov 2034	12,800	CNE000000NK8	CNY	7.286000	90.00	50.0000	ACT/360	0.721419	9,234.16	0.721419	2.00	1.000000
													9,234.16	(1.85)	0.00
														(2.50)	
	Buy	Upsize Trade	22 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.262693	34,207.50		2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	6,500	CNE000000NK8	CNY	7.286000	90.00	50.0000	ACT/360	0.722266	4,694.73	0.722266	2.00	1.000000
													4,694.73	(0.94)	0.00
TOPCON CMN															
	Buy	Partial Termination	22 Jan 2025		7732.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,878.071428	2,014,650.00		0.00	
SDB3264520285	Close	NEW	21 Dec 2034	700	JP3630400004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,878.258503	2,014,780.95	2,838.500000	0.65	1.000000
													1,986,950.00	(130.95)	0.00
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
	Buy	Upsize Trade	22 Jan 2025		6110.HK	HKD	HKD		2.707520	HKD-HONIX	2.873334	17,240.00		10.85	
SDB3263185983	Open	NEW	29 Nov 2034	6,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.876796	17,260.78	2.876796	1.20	1.000000
													17,260.78	(2.07)	0.00
														0.00	
	Buy	Upsize Trade	22 Jan 2025		6110.HK	HKD	HKD		2.707520	HKD-HONIX	2.863333	17,180.00		1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	6,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.863677	17,182.06	2.863677	1.20	1.000000
													17,182.06	(2.06)	0.00
TORAY INDUSTRIES CMN															
	Sell	Partial Termination	22 Jan 2025		3402.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,050.250000	(210,050.00)		0.00	
SDB3265201697	Close	NEW	11 Jan 2035	(200)	JP3621000003	JPY	1.000000	90.00	25.0000	ACT/365	1,050.181734	(210,036.35)	999.973588	0.65	1.000000
													(199,994.72)	(13.65)	0.00
TOWA CORP CMN															
	Buy	Partial Termination	22 Jan 2025		6315.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	1,899.750000	759,900.00		0.00	
SDB3265201673	Close	NEW	11 Jan 2035	400	JP3555700008	JPY	1.000000	92.00	(34.7222)	ACT/365	1,899.873484	759,949.39	1,668.415355	0.65	1.000000
													667,366.14	(49.39)	0.00

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06831553 (Cont.)																
TOYOTA INDUSTRIES CMN																
	Sell	Full Termination	22 Jan 2025		6201.T	JPY								0.00		
SDB3265810048	Close	NEW	24 Jan 2025 19 Jan 2035	(2,900)	JP3634600005	JPY	JPY	1.000000	90.00	0.228000	JPY-BOJ-TONAT 25.0000 ACT/365	12,917.413793 12,916.574161	(37,460,500.00) (37,458,065.07)	12,121.716979 (35,152,979.24)	0.65 (2,434.93)	1.000000 0.00
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN																
	Buy	Partial Termination	22 Jan 2025		0220.HK	HKD								10.85		
SDB3264857836	Close	NEW	24 Jan 2025 29 Dec 2034	12,000	KYG9222R1065	HKD	HKD	1.000000	100.00	2.707520	HKD-HONIX (30.0000) ACT/365	7.925833 7.935384	95,110.00 95,224.61	7.810000 93,720.00	1.20 (11.41)	1.000000 0.00
	Buy	Full Termination	22 Jan 2025		0220.HK	HKD								0.00		
SDB3264857836	Close	NEW	24 Jan 2025 29 Dec 2034	54,000	KYG9222R1065	HKD	HKD	1.000000	100.00	2.707520	HKD-HONIX (30.0000) ACT/365	7.941389 7.942342	428,835.01 428,886.47	7.810000 421,740.00	1.20 (51.46)	1.000000 0.00
UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN																
		Equity Reset	22 Jan 2025		1216.TW	USD								0.00		
SDB3260661478		NEW	04 Feb 2025 12 Oct 2034	236,000	TW0001216000	USD	USD	32.780000	90.00	4.330000	USD-Federal Funds-H.15 30.0000 ACT/360	78.400000 2.391702	18,502,400.00 564,441.67	2.466463 582,085.27	- 0.00	1.000000 (17,643.60)
UNICHARM CMN																
	Sell	Upsize Trade	22 Jan 2025		8113.T	JPY								0.00		
SDB3264328847	Open	NEW	24 Jan 2025 20 Dec 2034	(600)	JP3951600000	JPY	JPY	1.000000	92.00	0.226020	JPY-BOJ-TONAT (25.0000) ACT/365	1,234.916667 1,234.836397	(740,950.00) (740,901.84)	1,234.836397 (740,901.84)	0.65 (48.16)	1.000000 0.00
UNIMICRON TECHNOLOGY CORP CMN																
	Buy	Partial Termination	22 Jan 2025		3037.TW	USD								0.00		
SDB3265127452	Close	NEW	24 Jan 2025 05 Jan 2035	10,000	TW0003037008	USD	USD	32.743000	100.00	4.330000	USD-Federal Funds-H.15 (150.0000) ACT/360	138.900010 4.243295	1,389,000.10 42,432.95	4.510651 45,106.51	2.75 (11.67)	1.000000 0.00
	Buy	Partial Termination	22 Jan 2025		3037.TW	USD								0.00		
SDB3265127452	Close	NEW	24 Jan 2025 05 Jan 2035	13,000	TW0003037008	USD	USD	32.743000	100.00	4.330000	USD-Federal Funds-H.15 (150.0000) ACT/360	139.115369 4.243501	1,808,499.80 55,165.51	4.510651 58,638.46	2.75 (15.19)	1.000000 0.00
		Equity Reset	22 Jan 2025		3037.TW	USD								0.00		
SDB3265127452		NEW	04 Feb 2025 05 Jan 2035	(3,000)	TW0003037008	USD	USD	32.780000	100.00	4.330000	USD-Federal Funds-H.15 (150.0000) ACT/360	139.000000 4.240390	(417,000.00) (12,721.17)	4.510651 (13,531.95)	- 0.00	1.000000 6,957.29
UNITED INFORMATION SYSTEMS CMN																
		Equity Reset	22 Jan 2025		2404.TW	USD								0.00		
SDB3264649695		NEW	04 Feb 2025 27 Dec 2034	2,000	TW0002404001	USD	USD	32.780000	90.00	4.330000	USD-Federal Funds-H.15 30.0000 ACT/360	512.000000 15.619280	1,024,000.00 31,238.56	14,695122 29,390.24	- 0.00	1.000000 1,848.32
UNITED MICROELECTRONICS CORP ORD CMN																
		Equity Reset	22 Jan 2025		2303.TW	USD								0.00		
SDB3264390181		NEW	04 Feb 2025 20 Dec 2034	0	TW0002303005	USD	USD	32.780000	90.00	4.330000	USD-Federal Funds-H.15 30.0000 ACT/360	40.200000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 27.21
USS CO LTD CMN																
	Sell	Partial Termination	22 Jan 2025		4732.T	JPY								0.00		
SDB3260121491	Close	NEW	24 Jan 2025 22 Sep 2034	(2,800)	JP3944130008	JPY	JPY	1.000000	90.00	0.228000	JPY-BOJ-TONAT 25.0000 ACT/365	1,361.232143 1,361.143663	(3,811,450.00) (3,811,202.26)	1,377.000000 (3,855,600.00)	0.65 (247.74)	1.000000 0.00

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066831553 (Cont.)															
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.728543	2,811,605.61	2.160405	0.00	1.000000
SDB3260123592	Close	NEW	25 Sep 2034	204,800	CNE100000QJ2	CNY	7.286000	100.00	(1,298.0158)	ACT/360	1.884236	385,891.53	442,450.94	0.00	0.00
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Upside Trade	24 Jan 2025		VEA.AX	AUD	AUD		4.334785	AUD-OIS-RBA	2.762111	(2,629.53)	2.761835	1.00	1.000000
SDB3260188369	Open	NEW	27 Sep 2034	(952)	AU0000016875	AUD	1.000000	100.00	(25.0000)	ACT/365	2.761835	(2,629.27)	(2,629.27)	(0.26)	0.00
VOLTRONIC POWER TECHNOLOGY COR'P CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		6409.TW	USD	USD		4.330000	USD-Federal Funds-H.15	1,905.000000	5,715,000.00	56.707317	-	1.000000
SDB3260121501		NEW	22 Sep 2034	3,000	TW0006409006	TWD	32.780000	90.00	30.0000	ACT/360	58.114704	174,344.11	170,121.95	0.00	4,222.16
WALSIN LIHWA CORPORATION CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		1605.TW	USD	USD		4.330000	USD-Federal Funds-H.15	24.500000	(4,630,500.00)	0.722561	-	1.000000
SDB3260661475		NEW	12 Oct 2034	(189,000)	TW0001605004	TWD	32.780000	100.00	(375.0000)	ACT/360	0.747407	(141,259.92)	(136,564.03)	0.00	(4,695.89)
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upside Trade	27 Jan 2025		002739.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.254583	(67,527.50)	1.543991	2.00	1.000000
SDB3260588346	Open	NEW	12 Oct 2034	(6,000)	CNE100001WW1	CNY	7.286000	100.00	(2,173.5270)	ACT/360	1.543991	(9,263.95)	(9,263.95)	(1.85)	0.00
			22 Jan 2025											5.84	
	Sell	Upside Trade	27 Jan 2025		002739.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.264654	(227,546.01)	1.544856	2.00	1.000000
SDB3260588346	Open	NEW	12 Oct 2034	(20,200)	CNE100001WW1	CNY	7.286000	100.00	(2,173.5270)	ACT/360	1.544856	(31,206.09)	(31,206.09)	(6.25)	0.00
WEIMOB INC CMN															
			22 Jan 2025											10.85	
	Buy	Partial Termination	24 Jan 2025		2013.HK	HKD	HKD		2.707520	HKD-HONIX	2.249167	26,990.00	3.270000	1.20	1.000000
SDB3263645006	Close	NEW	06 Dec 2034	12,000	KYG9T20A1060	HKD	1.000000	100.00	(2,231.9014)	ACT/365	2.251877	27,022.52	39,240.00	(3.24)	0.00
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Full Termination	24 Jan 2025		WBC.AX	AUD	AUD		4.335042	AUD-OIS-RBA	32.973226	(158,832.03)	32.259024	1.00	1.000000
SDB3265604093	Close	NEW	17 Jan 2035	(4,817)	AU000000WBC1	AUD	1.000000	100.00	25.0000	ACT/365	32.969929	(158,816.15)	(155,391.72)	(15.88)	0.00
WH GROUP LIMITED CMN															
			22 Jan 2025											0.00	
	Sell	Partial Termination	24 Jan 2025		0288.HK	HKD	HKD		2.707520	HKD-HONIX	6.494454	(1,337,857.52)	6.010000	1.20	1.000000
SDB3263985608	Close	NEW	13 Dec 2034	(206,000)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	6.493675	(1,337,697.05)	(1,238,060.00)	(160.54)	0.00
			22 Jan 2025											10.85	
	Sell	Partial Termination	24 Jan 2025		0288.HK	HKD	HKD		2.707520	HKD-HONIX	6.478213	(1,975,854.97)	6.010000	1.20	1.000000
SDB3263985608	Close	NEW	13 Dec 2034	(305,000)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	6.470407	(1,973,474.14)	(1,833,050.00)	(237.10)	0.00
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	New Trade	24 Jan 2025		WHC.AX	AUD	AUD		4.334785	AUD-OIS-RBA	6.367067	(36,368.69)	6.366430	1.00	1.000000
SDB3266038160	Open	NEW	24 Jan 2035	(5,712)	AU000000WHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	6.366430	(36,365.05)	(36,365.05)	(3.64)	0.00

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066831553 (Cont.)															
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3265465931	Buy	Upsize Trade	27 Jan 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.179997	10,854.00	4.967098	2.00	1.000000
	Open	NEW	16 Jan 2035	300	CNE100003RR7	CNY		7.286000	90.00	50.0000	4.967098	1,490.13	1,490.13	(0.30)	0.00
WIPRO LIMITED CMN															
			22 Jan 2025											11.00	
SDB3265810629	Sell	Full Termination	23 Jan 2025		WIPR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	306.099659	(19,036,031.69)	3.442442	4.00	1.000000
	Close	NEW	18 Jan 2035	(62,189)	INE075A01022	INR		86.315500	78.16	75.0000	3.540969	(220,209.32)	(214,082.05)	(88.22)	0.00
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
SDB3265670288	Sell	Partial Termination	24 Jan 2025		WTC.AX	AUD	AUD		4.335042	AUD-OIS-RBA	121.814375	(3,898.06)	116.963742	1.00	1.000000
	Close	NEW	17 Jan 2035	(32)	AU000000WTC3	AUD		1.000000	100.00	25.0000	121.802194	(3,897.67)	(3,742.84)	(0.39)	0.00
WISTRON NEWEB CORPORATION CMN															
			22 Jan 2025											0.00	
SDB3260121536		Equity Reset	04 Feb 2025		6285.TW	USD	USD		4.330000	USD-Federal Funds-H.15	142.000000	(5,680,000.00)	4.192073	-	1.000000
		NEW	22 Sep 2034	(40,000)	TW0006285000	TWD		32.780000	100.00	(378.7500)	4.331910	(173,276.40)	(167,682.92)	0.00	(5,593.48)
WIWYNN CORPORATION CMN															
			22 Jan 2025											0.00	
SDB3263707252		Equity Reset	04 Feb 2025		6669.TW	USD	USD		4.330000	USD-Federal Funds-H.15	2,240.000000	(4,480,000.00)	79.878049	-	1.000000
		NEW	07 Dec 2034	(2,000)	TW0006669005	TWD		32.780000	100.00	(225.0000)	68.334350	(136,668.70)	(159,756.10)	0.00	23,087.40
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
SDB3260123077	Sell	Partial Termination	27 Jan 2025		600580.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.269998	(2,027.00)	2.347495	2.00	1.000000
	Close	NEW	25 Sep 2034	(100)	CNE000001BJ3	CNY		7.286000	90.00	50.0000	2.779866	(277.99)	(234.75)	(0.06)	0.00
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
SDB3262936508	Buy	Partial Termination	24 Jan 2025		WOW.AX	AUD	AUD		4.335042	AUD-OIS-RBA	30.259739	48,052.47	30.490000	1.00	1.000000
	Close	NEW	22 Nov 2034	1,588	AU000000WOW2	AUD		1.000000	100.00	(25.0000)	30.262765	48,057.27	48,418.12	(4.81)	0.00
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
SDB3264583145	Sell	Upsize Trade	24 Jan 2025		WOR.AX	AUD	AUD		4.334785	AUD-OIS-RBA	14.629936	(31,073.98)	14.628473	1.00	1.000000
	Open	NEW	22 Dec 2034	(2,124)	AU000000WOR2	AUD		1.000000	100.00	(25.0000)	14.628473	(31,070.88)	(31,070.88)	(3.11)	0.00
WPG HOLDINGS LIMITED CMN															
			22 Jan 2025											0.00	
SDB3265127482		Equity Reset	04 Feb 2025		3702.TW	USD	USD		4.330000	USD-Federal Funds-H.15	71.000000	(781,000.00)	2.194481	-	1.000000
		NEW	05 Jan 2035	(11,000)	TW0003702007	TWD		32.780000	100.00	(100.0000)	2.165955	(23,825.51)	(24,139.30)	0.00	313.79
WT MICROELECTRONICS CO LTD CMN															
			22 Jan 2025											0.00	
SDB3262441814		Equity Reset	04 Feb 2025		3036.TW	USD	USD		4.330000	USD-Federal Funds-H.15	113.500000	(794,500.00)	3.359368	-	1.000000
		NEW	10 Nov 2034	(7,000)	TW0003036000	TWD		32.780000	100.00	(539.2857)	3.462477	(24,237.34)	(23,515.58)	0.00	(721.76)

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066831553 (Cont.)															
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.832998	1,464,559.76	2.856258	0.00	1.000000
SDB3264255569	Close	NEW	18 Dec 2034	70,300	CNE100003F35	CNY	7.286000	100.00	(1,967.0200)	ACT/360	2.859319	201,010.13	200,794.96	0.00	0.00
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.024361	(140,780.03)	1.237618	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(15,600)	CNE000000V71	CNY	7.286000	100.00	(1,720.0000)	ACT/360	1.237618	(19,306.84)	(19,306.84)	(3.86)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.009499	(18,019.00)	1.235993	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(2,000)	CNE000000V71	CNY	7.286000	100.00	(1,720.0000)	ACT/360	1.235993	(2,471.99)	(2,471.99)	(0.49)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406643		NEW	12 Jan 2035	0	CNE000000V71	CNY		100.00	(1,720.0874)	ACT/360	0.000000	0.00	0.00	0.00	0.00
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	54.770580	(142,403.51)	7.638945	2.00	1.000000
SDB3265882608	Close	NEW	25 Jan 2035	(2,600)	CNE1000031K4	CNY	7.286000	90.00	50.0000	ACT/360	7.513853	(19,536.02)	(19,861.26)	(3.91)	0.00
			22 Jan 2025											5.84	
	Sell	Full Termination	27 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	54.796520	(126,032.00)	7.627043	2.00	1.000000
SDB3265882608	Close	NEW	25 Jan 2035	(2,300)	CNE1000031K4	CNY	7.286000	90.00	50.0000	ACT/360	7.514899	(17,284.27)	(17,542.20)	(3.46)	0.00
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		300450.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.143539	91,888.99	2.733964	2.00	1.000000
SDB3262322921	Close	NEW	10 Nov 2034	4,800	CNE100001ZF9	CNY	7.286000	100.00	(1,475.0000)	ACT/360	2.628188	12,615.30	13,123.03	(2.52)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		300450.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.168289	72,839.50	2.733964	2.00	1.000000
SDB3262322921	Close	NEW	10 Nov 2034	3,800	CNE100001ZF9	CNY	7.286000	100.00	(1,475.0000)	ACT/360	2.630707	9,996.69	10,389.06	(2.00)	0.00
XIAMEN HONGXIN ELECTRON-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	New Trade	27 Jan 2025		300657.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.425407	(165,948.01)	3.075463	2.00	1.000000
SDB3266038187	Open	NEW	25 Jan 2035	(7,400)	CNE100002NW8	CNY	7.286000	100.00	(1,475.0000)	ACT/360	3.075463	(22,758.43)	(22,758.43)	(4.56)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		300657.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.380998	(33,571.50)	3.070399	2.00	1.000000
SDB3266038187	Open	NEW	25 Jan 2035	(1,500)	CNE100002NW8	CNY	7.286000	100.00	(1,475.0000)	ACT/360	3.070399	(4,605.60)	(4,605.60)	(0.92)	0.00
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.774444	21,194.00	1.519931	2.00	1.000000
SDB3260123600	Close	NEW	25 Sep 2034	1,800	CNE100002RH0	CNY	7.286000	100.00	(1,007.3421)	ACT/360	1.615956	2,908.72	2,735.88	(0.58)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.712779	21,083.00	1.519931	2.00	1.000000
SDB3260123600	Close	NEW	25 Sep 2034	1,800	CNE100002RH0	CNY	7.286000	100.00	(1,007.3421)	ACT/360	1.608030	2,894.45	2,735.88	(0.58)	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.)															
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.993599	63,464.30	0.397318	0.00	1.000000
SDB3264649848	Close	NEW	02 Jan 2035	21,200	CNE000001C65	CNY	7.286000	100.00	(1,761.6930)	ACT/360	0.410870	8,710.44	8,423.14	0.00	0.00
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.090923	(16,445.49)	0.835600	2.00	1.000000
SDB3265531275	Open	NEW	18 Jan 2035	(2,700)	CNE0000019W6	CNY	7.286000	100.00	(1,556.9796)	ACT/360	0.835600	(2,256.12)	(2,256.12)	(0.45)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.104443	(10,988.00)	0.837175	2.00	1.000000
SDB3265531275	Open	NEW	18 Jan 2035	(1,800)	CNE0000019W6	CNY	7.286000	100.00	(1,556.9796)	ACT/360	0.837175	(1,506.91)	(1,506.91)	(0.30)	0.00
XINTEC INC CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		3374.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	210.000000	4,410,000.00	6.036585	-	1.000000
SDB3260121502		NEW	22 Sep 2034	21,000	TW0003374005	TWD	32.780000	90.00	30.0000	ACT/360	6.406345	134,533.24	126,768.29	0.00	7,764.96
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		000778.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.482918	71,051.53	0.524397	2.00	1.000000
SDB3262800230	Close	NEW	20 Nov 2034	20,400	CNE000000Q9G	CNY	7.286000	100.00	(1,825.0000)	ACT/360	0.478005	9,751.30	10,697.70	(1.95)	0.00
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		000778.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.499616	9,099.00	0.524397	2.00	1.000000
SDB3262800230	Close	NEW	20 Nov 2034	2,600	CNE000000Q9G	CNY	7.286000	100.00	(1,825.0000)	ACT/360	0.480457	1,249.19	1,363.43	(0.25)	0.00
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		000400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.860004	(5,372.00)	3.759542	2.00	1.000000
SDB3260123483	Close	NEW	25 Sep 2034	(200)	CNE0000007F6	CNY	7.286000	90.00	50.0000	ACT/360	3.683632	(736.73)	(751.91)	(0.15)	0.00
YAGEO CORP CMN															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2327.TW	USD	USD		4.330000	USD-Federal Funds-H.15	537.000000	(4,296,000.00)	17.285650	-	1.000000
SDB3265272423		NEW	10 Jan 2035	(8,000)	TW0002327004	TWD	32.780000	100.00	(250.0000)	ACT/360	16.381940	(131,055.52)	(138,285.20)	0.00	7,229.68
YAMAHA CORPORATION CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		7951.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	1,062.714285	(743,900.00)	1,062.645209	0.65	1.000000
SDB3262867375	Open	NEW	22 Nov 2034	(700)	JP3942600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,062.645209	(743,851.65)	(743,851.65)	(48.35)	0.00
YANCOAL AUSTRALIA LTD CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	New Trade	24 Jan 2025		YAL.AX	AUD	AUD		4.334785	AUD-OIS-RBA	6.327949	(55,135.42)	6.327316	1.00	1.000000
SDB3266038152	Open	NEW	24 Jan 2035	(8,713)	AU000000YAL0	AUD	1.000000	100.00	(100.0000)	ACT/365	6.327316	(55,129.90)	(55,129.90)	(5.51)	0.00
YANGMING MARINE TRANSPORT CORP CMN															
			22 Jan 2025											(15.00)	
	Buy	Upsize Trade	24 Jan 2025		2609.TW	USD	USD		4.330000	USD-Federal Funds-H.15	67.264290	1,412,550.09	2.051794	2.75	1.000000
SDB3264792329	Open	NEW	28 Dec 2034	21,000	TW0002609005	TWD	32.743000	90.00	30.0000	ACT/360	2.051794	43,087.67	43,087.67	(11.86)	0.00
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		2609.TW	USD	USD		4.330000	USD-Federal Funds-H.15	67.455016	1,349,100.32	2.060702	2.75	1.000000
SDB3264792329	Open	NEW	28 Dec 2034	20,000	TW0002609005	TWD	32.743000	90.00	30.0000	ACT/360	2.060702	41,214.04	41,214.04	(11.33)	0.00

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066831553 (Cont.)															
YANGMING MARINE TRANSPORT CORP CMN (Cont.)															
			22 Jan 2025											0.00	
		Equity Reset	04 Feb 2025		2609.TW	USD	USD		4.330000	USD-Federal Funds-H.15	67.800000	14,238,000.00	2.253005	-	1.000000
SDB3264792329		NEW	28 Dec 2034	210,000	TW0002609005	TWD	32.780000	90.00	30.0000	ACT/360	2.068334	434,350.14	473,130.99	0.00	(38,780.85)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.514999	(8,103.00)	5.556304	2.00	1.000000
SDB3260123664	Open	NEW	25 Sep 2034	(200)	CNE100000L55	CNY	7.286000	100.00	(1,405.8391)	ACT/360	5.556304	(1,111.26)	(1,111.26)	(0.22)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.474997	(4,047.50)	5.552674	2.00	1.000000
SDB3260123664	Open	NEW	25 Sep 2034	(100)	CNE100000L55	CNY	7.286000	100.00	(1,405.8391)	ACT/360	5.552674	(555.27)	(555.27)	(0.11)	0.00
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.165368	(37,578.01)	1.256956	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(4,100)	CNE100000C56	CNY	7.286000	100.00	(1,877.5137)	ACT/360	1.256956	(5,153.52)	(5,153.52)	(1.03)	0.00
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.141538	(11,884.00)	1.254107	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(1,300)	CNE100000C56	CNY	7.286000	100.00	(1,877.5137)	ACT/360	1.254107	(1,630.34)	(1,630.34)	(0.33)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427198	Open	NEW	10 Oct 2034	0	CNE100000C56	CNY	7.286000	100.00	(1,877.8279)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.356001	5,178.00	1.421285	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	500	CNE1000019T0	CNY	7.286000	90.00	50.0000	ACT/360	1.421285	710.64	710.64	(0.14)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.275383	13,358.00	1.410692	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	1,300	CNE1000019T0	CNY	7.286000	90.00	50.0000	ACT/360	1.410692	1,833.90	1,833.90	(0.37)	0.00
YASKAWA ELECTRIC CORPORATION CMN															
			22 Jan 2025											0.00	
	Sell	Upsize Trade	24 Jan 2025		6506.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	4,644.052631	(8,823,700.00)	4,643.750768	0.65	1.000000
SDB3264520310	Open	NEW	21 Dec 2034	(1,900)	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4,643.750768	(8,823,126.46)	(8,823,126.46)	(573.54)	0.00
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Upsize Trade	27 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.477071	47,783.51	2.261357	2.00	1.000000
SDB3260123341	Open	NEW	25 Sep 2034	2,900	CNE0000012L4	CNY	7.286000	90.00	50.0000	ACT/360	2.261357	6,557.94	6,557.94	(1.31)	0.00
			22 Jan 2025											0.84	
	Buy	Upsize Trade	27 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.386156	21,302.00	2.249631	2.00	1.000000
SDB3260123341	Open	NEW	25 Sep 2034	1,300	CNE0000012L4	CNY	7.286000	90.00	50.0000	ACT/360	2.249631	2,924.52	2,924.52	(0.58)	0.00
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Upsize Trade	27 Jan 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.921119	(351,207.61)	1.361056	2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(35,400)	CNE0000017Y6	CNY	7.286000	100.00	(1,525.0000)	ACT/360	1.361056	(48,181.38)	(48,181.38)	(9.64)	0.00
			22 Jan 2025											5.84	
	Sell	Upsize Trade	27 Jan 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.944933	(441,555.03)	1.363867	2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(44,400)	CNE0000017Y6	CNY	7.286000	100.00	(1,525.0000)	ACT/360	1.363867	(60,555.69)	(60,555.69)	(12.12)	0.00

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066831553 (Cont.)															
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											5.01	
	Sell	Upsize Trade	27 Jan 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.919997	(18,847.99)	1.360561	2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(1,900)	CNE0000017Y6	CNY	7.286000	100.00	(1,525.0000)	ACT/360	1.360561	(2,585.07)	(2,585.07)	(0.52)	0.00
YUE YUEN INDUSTRIAL HLDG CMN															
			22 Jan 2025											10.85	
	Sell	Partial Termination	24 Jan 2025		0551.HK	HKD	HKD		2.707520	HKD-HONIX	16.746667	(25,120.00)	17.400000	1.20	1.000000
SDB3264120667	Close	NEW	13 Dec 2034	(1,500)	BMG988031446	HKD	1.000000	100.00	30.0000	ACT/365	16.726487	(25,089.73)	(26,100.00)	(3.01)	0.00
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.998546	30,990.99	0.736067	2.00	1.000000
SDB3260188344	Close	NEW	10 Oct 2034	6,200	CNE000001NB5	CNY	7.286000	100.00	(1,984.6735)	ACT/360	0.686243	4,254.71	4,563.62	(0.85)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.006002	17,521.01	0.736067	2.00	1.000000
SDB3260188344	Close	NEW	10 Oct 2034	3,500	CNE000001NB5	CNY	7.286000	100.00	(1,984.6735)	ACT/360	0.687037	2,404.63	2,576.23	(0.48)	0.00
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,963.2140)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZENKOKU HOSHO CO LTD CMN															
			22 Jan 2025											0.00	
	Buy	Upsize Trade	24 Jan 2025		7164.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	5,354.500000	1,070,900.00	5,354.848042	0.65	1.000000
SDB3265272416	Open	NEW	11 Jan 2035	200	JP3429250008	JPY	1.000000	90.00	25.0000	ACT/365	5,354.848042	1,070,969.61	1,070,969.61	(69.61)	0.00
ZENSHO HOLDINGS CO., LTD. CMN															
			22 Jan 2025											0.00	
	Sell	New Trade	24 Jan 2025		7550.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	8,488.000000	(848,800.00)	8,487.448280	0.65	1.000000
SDB3266038185	Open	NEW	24 Jan 2035	(100)	JP3429300001	JPY	1.000000	100.00	(25.0000)	ACT/365	8,487.448280	(848,744.83)	(848,744.83)	(55.17)	0.00
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
	Sell	Partial Termination	27 Jan 2025		002011.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.910908	(12,002.00)	1.476231	2.00	1.000000
SDB3260264436	Close	NEW	10 Oct 2034	(1,100)	CNE000001JT5	CNY	7.286000	90.00	50.0000	ACT/360	1.496843	(1,646.53)	(1,623.85)	(0.33)	0.00
			22 Jan 2025											5.84	
	Sell	Partial Termination	27 Jan 2025		002011.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.937146	(7,656.00)	1.476231	2.00	1.000000
SDB3260264436	Close	NEW	10 Oct 2034	(700)	CNE000001JT5	CNY	7.286000	90.00	50.0000	ACT/360	1.499941	(1,049.96)	(1,033.36)	(0.21)	0.00
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Partial Termination	27 Jan 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.381997	5,191.00	1.468038	2.00	1.000000
SDB3262800204	Close	NEW	20 Nov 2034	500	CNE1000008X5	CNY	7.286000	100.00	(1,100.0000)	ACT/360	1.425329	712.66	734.02	(0.14)	0.00
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.408753	37,471.51	1.468038	2.00	1.000000
SDB3262800204	Close	NEW	20 Nov 2034	3,600	CNE1000008X5	CNY	7.286000	100.00	(1,100.0000)	ACT/360	1.428525	5,142.69	5,284.94	(1.03)	0.00
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
	Buy	Partial Termination	27 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.261726	160,939.49	3.995794	2.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	5,500	CNE100001VW3	CNY	7.286000	100.00	(1,502.2525)	ACT/360	4.015957	22,087.76	21,976.87	(4.42)	0.00

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066831553 (Cont.)															
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											0.84	
SDB3260864119	Buy	Partial Termination	27 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.203660	598,675.03	3.995794	2.00	1.000000
	Close	NEW	12 Oct 2034	20,500	CNE100001VWV3	CNY	7.286000	100.00	(1,502.2525)	ACT/360	4.009327	82,191.20	81,913.78	(16.43)	0.00
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
SDB3265127443	Buy	Partial Termination	27 Jan 2025		300068.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.770355	23,478.50	2.229432	2.00	1.000000
	Close	NEW	08 Jan 2035	1,400	CNE100000NC4	CNY	7.286000	100.00	(1,978.8461)	ACT/360	2.301608	3,222.25	3,121.20	(0.64)	0.00
			22 Jan 2025											0.84	
SDB3265127443	Buy	Full Termination	27 Jan 2025		300068.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.664687	106,654.00	2.245576	2.00	1.000000
	Close	NEW	08 Jan 2035	6,400	CNE100000NC4	CNY	7.286000	100.00	(1,978.8461)	ACT/360	2.287870	14,642.37	14,371.68	(2.93)	0.00
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											2.50	
SDB3260427189	Sell	Partial Termination	27 Jan 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.427497	(8,971.00)	3.000259	2.00	1.000000
	Close	NEW	10 Oct 2034	(400)	CNE000001J84	CNY	7.286000	90.00	50.0000	ACT/360	3.076778	(1,230.71)	(1,200.10)	(0.25)	0.00
			22 Jan 2025											5.84	
SDB3260427189	Sell	Partial Termination	27 Jan 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.424503	(44,849.01)	3.000259	2.00	1.000000
	Close	NEW	10 Oct 2034	(2,000)	CNE000001J84	CNY	7.286000	90.00	50.0000	ACT/360	3.075339	(6,150.68)	(6,000.52)	(1.23)	0.00
			22 Jan 2025											5.01	
SDB3260427189	Sell	Partial Termination	27 Jan 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.480002	(2,248.00)	3.000259	2.00	1.000000
	Close	NEW	10 Oct 2034	(100)	CNE000001J84	CNY	7.286000	90.00	50.0000	ACT/360	3.083208	(308.32)	(300.03)	(0.06)	0.00
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
SDB3260427095		Spread Change	22 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	10 Oct 2034	0	CNE100003RM8	CNY		100.00	(1,095.4311)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											(2.50)	
SDB3264921624	Buy	Partial Termination	27 Jan 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.445317	550,302.47	2.565993	2.00	1.000000
	Close	NEW	05 Jan 2035	28,300	CNE100001B07	CNY	7.286000	100.00	(149.7496)	ACT/360	2.668727	75,524.97	72,617.60	(15.11)	0.00
			22 Jan 2025											0.84	
SDB3264921624	Buy	Partial Termination	27 Jan 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.482854	368,225.94	2.565993	2.00	1.000000
	Close	NEW	05 Jan 2035	18,900	CNE100001B07	CNY	7.286000	100.00	(149.7496)	ACT/360	2.674772	50,553.19	48,497.27	(10.11)	0.00
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3260427177	Buy	Upsize Trade	27 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.116484	44,830.99	1.663454	2.00	1.000000
	Open	NEW	10 Oct 2034	3,700	CNE100000MK9	CNY	7.286000	90.00	50.0000	ACT/360	1.663454	6,154.78	6,154.78	(1.23)	0.00
			22 Jan 2025											(2.50)	
SDB3260427177	Buy	Upsize Trade	27 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.182189	19,491.50	1.671916	2.00	1.000000
	Open	NEW	10 Oct 2034	1,600	CNE100000MK9	CNY	7.286000	90.00	50.0000	ACT/360	1.671916	2,675.07	2,675.07	(0.54)	0.00
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
SDB3260123135	Buy	Upsize Trade	27 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.306000	38,612.00	2.650492	2.00	1.000000
	Open	NEW	25 Sep 2034	2,000	CNE100001R58	CNY	7.286000	90.00	50.0000	ACT/360	2.650492	5,300.98	5,300.98	(1.06)	0.00

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066831553 (Cont.)															
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			22 Jan 2025											(2.50)	
	Buy	Upside Trade	27 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.318870	59,888.50	2.651373	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	3,100	CNE100001R58	CNY	7.286000	90.00	50.0000	ACT/360	2.651373	8,219.26	8,219.26	(1.64)	0.00
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.816421	569,104.70	0.527616	0.00	1.000000
SDB3265670284	Close	NEW	18 Jan 2035	149,120	CNE000000TS8	CNY	7.286000	100.00	(2,032.4034)	ACT/360	0.523802	78,109.35	78,678.05	0.00	0.00
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,906.1056)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upside Trade	27 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.328698	12,256.01	0.731569	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	2,300	CNE000000W62	CNY	7.286000	90.00	50.0000	ACT/360	0.731569	1,682.61	1,682.61	(0.34)	0.00
			22 Jan 2025											(2.50)	
	Buy	Upside Trade	27 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.377497	4,302.00	0.738022	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	800	CNE000000W62	CNY	7.286000	90.00	50.0000	ACT/360	0.738022	590.42	590.42	(0.12)	0.00
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.84	
	Buy	Upside Trade	27 Jan 2025		300726.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.980000	8,694.00	3.978621	2.00	1.000000
SDB3260123508	Open	NEW	25 Sep 2034	300	CNE1000035L3	CNY	7.286000	90.00	50.0000	ACT/360	3.978621	1,193.59	1,193.59	(0.24)	0.00
			22 Jan 2025											(2.50)	
	Buy	Upside Trade	27 Jan 2025		300726.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.021247	11,608.50	3.982953	2.00	1.000000
SDB3260123508	Open	NEW	25 Sep 2034	400	CNE1000035L3	CNY	7.286000	90.00	50.0000	ACT/360	3.982953	1,593.18	1,593.18	(0.32)	0.00
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,881.9334)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
			22 Jan 2025											0.00	
	Sell	Upside Trade	24 Jan 2025		ZIPAX	AUD	AUD		4.334785	AUD-OIS-RBA	3.175589	(1,483.00)	3.175271	1.00	1.000000
SDB3260121497	Open	NEW	22 Sep 2034	(467)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	3.175271	(1,482.85)	(1,482.85)	(0.15)	0.00
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			22 Jan 2025											0.00	
		Spread Change	22 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	(1,463.3325)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZOZO CMN															
			22 Jan 2025											0.00	
	Buy	Upside Trade	24 Jan 2025		3092.T	JPY	JPY		0.226020	JPY-BOJ-TONAT	4,788.600000	2,394,300.00	4,788.91259	0.65	1.000000
SDB3260121495	Open	NEW	22 Sep 2034	500	JP3399310006	JPY	1.000000	90.00	25.0000	ACT/365	4,788.91259	2,394,455.63	2,394,455.63	(155.63)	0.00

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