

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:29 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															
			23 Jan 2025											0.00	
SDB3260962153		Spread Change NEW	23 Jan 2025 13 Oct 2034		688536.SH 0 CNE1000042T2	USD CNY	USD		4.330000 (1,629.8521)	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
ABB INDIA LIMITED CMN															
			23 Jan 2025											12.50	
SDB3266104670	Buy Open	New Trade NEW	24 Jan 2025 24 Jan 2035		ABB.NS 83 INE117A01022	USD INR	USD		4.330000 86.455000	USD-Federal Funds-H.15 ACT/360	6,353.695206 73.612617	527,356.70 6,109.85	73.612617 6,109.85	4.00 (2.44)	1.000000 0.00
AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3260123451	Buy Open	Upsize Trade NEW	05 Feb 2025 25 Sep 2034	2,800	000738.ZK CNE000000RM5	USD CNY	USD		4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	20.031073 2.748137	56,087.00 7,694.78	2,748137 7,694.78	2.00 (1.54)	1.000000 0.00
SDB3260123451	Buy Open	Upsize Trade NEW	05 Feb 2025 25 Sep 2034	6,500	000738.ZK CNE000000RM5	USD CNY	USD		4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	19.940464 2.736620	129,613.02 17,788.03	2,736620 17,788.03	2.00 (3.56)	1.000000 0.00
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
SDB3260962041	Buy Close	Partial Termination NEW	28 Jan 2025 12 Oct 2034		AGL.LX 357 AU000000AGL7	AUD AUD	AUD		4.335299 (25.0000)	AUD-OIS-RBA ACT/365	11.615112 11.616274	4,146.59 4,147.01	11.290000 4,030.53	1.00 (0.41)	1.000000 0.00
AIR WATER CMN															
			23 Jan 2025											0.00	
SDB3260760796	Buy Open	Upsize Trade NEW	27 Jan 2025 12 Oct 2034	100	4088.T JP3160670000	JPY JPY	JPY		0.228647 25.0000	JPY-BOJ-TONAT ACT/365	1,895.000000 1,895.123175	189,500.00 189,512.32	1,895.123175 189,512.32	0.65 (12.32)	1.000000 0.00
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD															
			23 Jan 2025											0.21	
SDB3260121431	Sell Open	Upsize Trade NEW	27 Jan 2025 22 Sep 2034	(4,300)	AOT_n.BK TH0765010R16	USD THB	USD		4.330000 (66.3852)	USD-Federal Funds-H.15 ACT/360	57.412781 1.687404	(246,874.96) (7,255.84)	1,687404 (7,255.84)	4.00 (2.90)	1.000000 0.00
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3264921652	Sell Close	Partial Termination NEW	05 Feb 2025 05 Jan 2035	(2,100)	600271.SH CNE000001FB1	USD CNY	USD		4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	8.480952 1.162679	(17,810.00) (2,441.63)	1,225139 (2,572.79)	2.00 (0.49)	1.000000 0.00
SDB3264921652	Sell Close	Partial Termination NEW	05 Feb 2025 05 Jan 2035	(2,500)	600271.SH CNE000001FB1	USD CNY	USD		4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	8.497397 1.165323	(21,243.49) (2,913.31)	1,225139 (3,062.85)	2.00 (0.58)	1.000000 0.00
ALIBABA GROUP HOLDING LIMITED CMN															
			23 Jan 2025											10.85	
SDB3265127502	Buy Close	Partial Termination NEW	27 Jan 2025 05 Jan 2035	17,400	9988.HK KYG017191142	HKD HKD	HKD		2.654370 (30.0000)	HKD-HONIX ACT/365	83.053735 83.153815	1,445,134.99 1,446,876.38	84,033209 1,462,177.83	1.20 (173.42)	1.000000 0.00
SDB3265127502	Buy Close	Partial Termination NEW	27 Jan 2025 05 Jan 2035	4,600	9988.HK KYG017191142	HKD HKD	HKD		2.654370 (30.0000)	HKD-HONIX ACT/365	83.517935 83.527957	384,182.50 384,228.60	82,502900 379,513.34	1.20 (46.10)	1.000000 0.00

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066831553 (Cont.)															
AMPOL LTD CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Partial Termination	28 Jan 2025		ALD.AX	AUD	AUD		4.335299	AUD-OIS-RBA	29.541667	177.25	28.190000	1.00	1.000000
SDB3260458813	Close	NEW	29 Sep 2034	6	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	29.544621	177.27	169.14	(0.02)	0.00
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		000543.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263985553		NEW	14 Dec 2034	0	CNE000000DF9	CNY		100.00	(1,822.3036)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 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	(1,189.9025)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263426667		NEW	04 Dec 2034	0	CNE1000030R1	CNY		100.00	(1,551.9068)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ANHUI JIANGHUI AUTOMOBILE GROUP CORP.,LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600418.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.852501	(50,223.00)	5.737684	2.00	1.000000
SDB3265959649	Open	NEW	25 Jan 2035	(1,200)	CNE0000018M9	CNY	7.288600	100.00	(1,350.0000)	ACT/360	5.737684	(6,885.22)	(6,885.22)	(1.38)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600418.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.732998	(20,866.50)	5.723214	2.00	1.000000
SDB3265959649	Open	NEW	25 Jan 2035	(500)	CNE0000018M9	CNY	7.288600	100.00	(1,350.0000)	ACT/360	5.723214	(2,861.61)	(2,861.61)	(0.57)	0.00
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	104.689998	31,407.00	14.367607	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	300	CNE1000047B9	CNY	7.288600	90.00	50.0000	ACT/360	14.367607	4,310.28	4,310.28	(0.86)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	108.369998	10,837.00	14.867681	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	100	CNE1000047B9	CNY	7.288600	90.00	50.0000	ACT/360	14.867681	1,486.77	1,486.77	(0.30)	0.00
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	28 Jan 2025		ANZ.AX	AUD	AUD		4.335042	AUD-OIS-RBA	30.182096	(5,040.41)	30.179078	1.00	1.000000
SDB3265810061	Open	NEW	19 Jan 2035	(167)	AU000000ANZ3	AUD	1.000000	100.00	(25.0000)	ACT/365	30.179078	(5,039.91)	(5,039.91)	(0.50)	0.00
APPEN LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
		Spread Change	23 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	(529.6484)	ACT/365	0.000000	0.00	0.00	0.00	0.00
ASAHI GROUP HOLDINGS LTD CMN															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	27 Jan 2025		2502.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,609.800000	(1,609,800.00)	1,609.695363	0.65	1.000000
SDB3265670265	Open	NEW	17 Jan 2035	(1,000)	JP3116000005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,609.695363	(1,609,695.36)	(1,609,695.36)	(104.64)	0.00

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066831553 (Cont.)															
ASAH KASEI CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		3407.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,043.082279	8,240,350.00	1,043.150079	0.65	1.000000
SDB3262867376	Open	NEW	22 Nov 2034	7,900	JP3111200006	JPY	1.000000	90.00	25.0000	ACT/365	1,043.150079	8,240,885.62	8,240,885.62	(535.62)	0.00
ASICS CORP CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		7936.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,646.083333	(8,750,600.00)	3,645.846338	0.65	1.000000
SDB3264453044	Open	NEW	20 Dec 2034	(2,400)	JP3118000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,645.846338	(8,750,031.21)	(8,750,031.21)	(568.79)	0.00
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		688220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	64.109198	(32,054.60)	8.788921	2.00	1.000000
SDB3266038193	Open	NEW	25 Jan 2035	(500)	CNE100005RF7	CNY	7.288600	100.00	(1,275.0000)	ACT/360	8.788921	(4,394.46)	(4,394.46)	(0.88)	0.00
AXIS BANK LTD CMN															
			23 Jan 2025											12.50	
	Buy	Upside Trade	24 Jan 2025		AXBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	954.406320	10,891,684.92	11.057557	4.00	1.000000
SDB3266039079	Open	NEW	23 Jan 2035	11,412	INE238A01034	INR	86.455000	78.16	75.0000	ACT/360	11.057557	126,188.84	126,188.84	(50.39)	0.00
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 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	(1,871.5870)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
			23 Jan 2025											0.21	
	Sell	Upside Trade	27 Jan 2025		BDMS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.714274	(16,599.99)	0.696980	4.00	1.000000
SDB3264650037	Open	NEW	27 Dec 2034	(700)	TH0264010R10	THB	34.010000	100.00	(50.0000)	ACT/360	0.696980	(487.89)	(487.89)	(0.20)	0.00
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.01	
	Buy	Partial Termination	05 Feb 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.910001	25,413.00	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	4,300	CNE100000734	CNY	7.288600	100.00	(175.0000)	ACT/360	0.811018	3,487.38	3,611.37	(0.70)	0.00
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.892435	725,358.75	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	123,100	CNE100000734	CNY	7.288600	100.00	(175.0000)	ACT/360	0.808675	99,547.89	103,386.03	(19.90)	0.00
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.904914	280,483.41	0.839854	2.00	1.000000
SDB3264054670	Close	NEW	14 Dec 2034	47,500	CNE100000734	CNY	7.288600	100.00	(175.0000)	ACT/360	0.810117	38,480.56	39,893.07	(7.70)	0.00
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			23 Jan 2025											0.21	
	Sell	Upside Trade	27 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.253322	(31,519.93)	0.154399	4.00	1.000000
SDB3263247203	Open	NEW	29 Nov 2034	(6,000)	TH0148010R15	THB	34.010000	100.00	(1,110.6868)	ACT/360	0.154399	(926.39)	(926.39)	(0.37)	0.00
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Full Termination	05 Feb 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.861600	209,083.84	2.288571	0.00	1.000000
SDB3265670324	Close	NEW	18 Jan 2035	12,400	CNE100001290	CNY	7.288600	100.00	(2,225.0000)	ACT/360	2.313421	28,686.42	28,378.28	0.00	0.00
			23 Jan 2025											0.00	
	Buy	New Trade	05 Feb 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.861600	241,120.88	2.313421	0.00	1.000000
SDB3266102880	Open	NEW	26 Jan 2035	14,300	CNE100001290	CNY	7.288600	90.00	50.0000	ACT/360	2.313421	33,081.92	33,081.92	0.00	0.00

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066831553 (Cont.)															
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											2.50	
SDB3266102880	Sell	Partial Termination	05 Feb 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.085002	(5,125.50)	2.313421	2.00	1.000000
	Close	NEW	26 Jan 2035	(300)	CNE100001Z90	CNY	7.288600	90.00	50.0000	ACT/360	2.343017	(702.91)	(694.03)	(0.14)	0.00
			23 Jan 2025											5.84	
SDB3266102880	Sell	Full Termination	05 Feb 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.046708	(238,653.91)	2.313421	2.00	1.000000
	Close	NEW	26 Jan 2035	(14,000)	CNE100001Z90	CNY	7.288600	90.00	50.0000	ACT/360	2.336984	(32,717.78)	(32,387.89)	(6.55)	0.00
			23 Jan 2025											5.84	
SDB3266102892	Sell	New Trade	05 Feb 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.046708	(35,798.09)	2.336984	2.00	1.000000
	Open	NEW	26 Jan 2035	(2,100)	CNE100001Z90	CNY	7.288600	100.00	(1,750.0000)	ACT/360	2.336984	(4,907.67)	(4,907.67)	(0.98)	0.00
BAYCURRENT CMN															
			23 Jan 2025											0.00	
SDB3260427170	Sell	Partial Termination	27 Jan 2025		6532.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,000.000000	(600,000.00)	5,320.000000	0.65	1.000000
	Close	NEW	28 Sep 2034	(100)	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,999.610000	(599,961.00)	(532,000.00)	(39.00)	0.00
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3266102869	Buy	New Trade	05 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.155102	125,929.80	0.981684	0.00	1.000000
	Open	NEW	26 Jan 2035	17,600	CNE100002GG5	CNY	7.288600	90.00	50.0000	ACT/360	0.981684	17,277.64	17,277.64	0.00	0.00
			23 Jan 2025											5.84	
SDB3266102869	Sell	Full Termination	05 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.109087	(125,119.93)	0.981684	2.00	1.000000
	Close	NEW	26 Jan 2035	(17,600)	CNE100002GG5	CNY	7.288600	90.00	50.0000	ACT/360	0.974606	(17,153.07)	(17,277.64)	(3.43)	0.00
			23 Jan 2025											5.84	
SDB3266102886	Sell	New Trade	05 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.109087	(154,978.10)	0.974606	2.00	1.000000
	Open	NEW	26 Jan 2035	(21,800)	CNE100002GG5	CNY	7.288600	100.00	(2,138.3249)	ACT/360	0.974606	(21,246.41)	(21,246.41)	(4.25)	0.00
			23 Jan 2025											2.50	
SDB3266102886	Sell	Upsize Trade	05 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.085003	(5,668.00)	0.971629	2.00	1.000000
	Open	NEW	26 Jan 2035	(800)	CNE100002GG5	CNY	7.288600	100.00	(2,138.3249)	ACT/360	0.971629	(777.30)	(777.30)	(0.16)	0.00
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3260123352	Sell	Upsize Trade	05 Feb 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.107510	(113,897.47)	0.700438	2.00	1.000000
	Open	NEW	25 Sep 2034	(22,300)	CNE100001V11	CNY	7.288600	100.00	(1,302.0598)	ACT/360	0.700438	(15,619.77)	(15,619.77)	(3.13)	0.00
			23 Jan 2025											5.84	
SDB3260123352	Sell	Upsize Trade	05 Feb 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.123822	(296,156.91)	0.702440	2.00	1.000000
	Open	NEW	25 Sep 2034	(57,800)	CNE100001V11	CNY	7.288600	100.00	(1,302.0598)	ACT/360	0.702440	(40,601.03)	(40,601.03)	(8.13)	0.00
			23 Jan 2025											0.00	
SDB3260123352		Spread Change	23 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100001V11	CNY		100.00	(1,309.1626)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3263530575	Sell	Upsize Trade	05 Feb 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.933106	(184,710.99)	2.458503	2.00	1.000000
	Open	NEW	07 Dec 2034	(10,300)	CNE100002813	CNY	7.288600	100.00	(1,187.4139)	ACT/360	2.458503	(25,322.58)	(25,322.58)	(5.07)	0.00
			23 Jan 2025											2.50	
SDB3263530575	Sell	Upsize Trade	05 Feb 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.917618	(188,134.99)	2.457201	2.00	1.000000
	Open	NEW	07 Dec 2034	(10,500)	CNE100002813	CNY	7.288600	100.00	(1,187.4139)	ACT/360	2.457201	(25,800.61)	(25,800.61)	(5.16)	0.00

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Fund: ALL
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066831553 (Cont.)															
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.981925	(25,906.01)	0.682987	2.00	1.000000
SDB3266038216	Open	NEW	25 Jan 2035	(5,200)	CNE100001BX3	CNY	7.288600	100.00	(2,000.0000)	ACT/360	0.682987	(3,551.53)	(3,551.53)	(0.71)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.974266	(37,307.00)	0.682165	2.00	1.000000
SDB3266038216	Open	NEW	25 Jan 2035	(7,500)	CNE100001BX3	CNY	7.288600	100.00	(2,000.0000)	ACT/360	0.682165	(5,116.24)	(5,116.24)	(1.02)	0.00
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		300418.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.064477	173,109.49	5.254892	2.00	1.000000
SDB3263116843	Close	NEW	27 Nov 2034	4,800	CNE100001YF2	CNY	7.288600	100.00	(1,925.0000)	ACT/360	4.947819	23,749.53	25,223.48	(4.75)	0.00
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		300418.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.776665	53,665.00	5.254892	2.00	1.000000
SDB3263116843	Close	NEW	27 Nov 2034	1,500	CNE100001YF2	CNY	7.288600	100.00	(1,925.0000)	ACT/360	4.909973	7,364.96	7,882.34	(1.47)	0.00
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.349997	4,905.00	2.243866	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	300	CNE100000YL2	CNY	7.288600	90.00	50.0000	ACT/360	2.243866	673.16	673.16	(0.13)	0.00
BEIJING SUN-NOVO PHARMACEUTICAL RESEARCH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		688621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.162097	17,581.05	4.825630	2.00	1.000000
SDB3266038180	Open	NEW	25 Jan 2035	500	CNE100005139	CNY	7.288600	90.00	50.0000	ACT/360	4.825630	2,412.82	2,412.82	(0.48)	0.00
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		600266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.829996	(966.00)	0.696464	2.00	1.000000
SDB3261097677	Close	NEW	19 Oct 2034	(200)	CNE000000Y52	CNY	7.288600	90.00	50.0000	ACT/360	0.662380	(132.48)	(139.29)	(0.03)	0.00
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		600266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.807781	(12,981.01)	0.696464	2.00	1.000000
SDB3261097677	Close	NEW	19 Oct 2034	(2,700)	CNE000000Y52	CNY	7.288600	90.00	50.0000	ACT/360	0.659113	(1,779.61)	(1,880.45)	(0.36)	0.00
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.154266	(42,264.98)	0.706850	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(8,200)	CNE100001P43	CNY	7.288600	100.00	(1,590.5357)	ACT/360	0.706850	(5,796.17)	(5,796.17)	(1.16)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.151920	(26,789.98)	0.706292	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(5,200)	CNE100001P43	CNY	7.288600	100.00	(1,590.5357)	ACT/360	0.706292	(3,672.72)	(3,672.72)	(0.74)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406645	Open	NEW	12 Jan 2035	0	CNE100001P43	CNY		100.00	(1,590.8949)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.680002	13,884.00	1.465229	2.00	1.000000
SDB3262867391	Open	NEW	24 Nov 2034	1,300	CNE000001261	CNY	7.288600	90.00	50.0000	ACT/360	1.465229	1,904.80	1,904.80	(0.38)	0.00

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066831553 (Cont.)															
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.628569	14,880.00	1.458660	2.00	1.000000
SDB3262867391	Open	NEW	24 Nov 2034	1,400	CNE000001261	CNY	7.288600	90.00	50.0000	ACT/360	1.458660	2,042.12	2,042.12	(0.41)	0.00
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	28 Jan 2025		BGL.AX	AUD	AUD		4.335042	AUD-OIS-RBA	1.166853	(1,068.84)	1.166736	1.00	1.000000
SDB3260964901	Open	NEW	12 Oct 2034	(916)	AU0000019374	AUD	1.000000	100.00	(25.0000)	ACT/365	1.166736	(1,068.73)	(1,068.73)	(0.11)	0.00
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	28 Jan 2025		BHP.AX	AUD	AUD		4.335042	AUD-OIS-RBA	39.212508	720,804.32	39.216429	1.00	1.000000
SDB3265201687	Open	NEW	10 Jan 2035	18,382	AU000000BHP4	AUD	1.000000	100.00	25.0000	ACT/365	39.216429	720,876.40	720,876.40	(72.08)	0.00
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
			23 Jan 2025											10.85	
	Sell	Partial Termination	27 Jan 2025		3998.HK	HKD	HKD		2.654370	HKD-HONIX	3.680000	(7,360.00)	3.880000	1.20	1.000000
SDB3263644993	Close	NEW	06 Dec 2034	(2,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.675566	(7,351.13)	(7,760.00)	(0.88)	0.00
			23 Jan 2025											0.00	
	Sell	Partial Termination	27 Jan 2025		3998.HK	HKD	HKD		2.654370	HKD-HONIX	3.665000	(21,990.00)	3.880000	1.20	1.000000
SDB3263644993	Close	NEW	06 Dec 2034	(6,000)	KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.664560	(21,987.36)	(23,280.00)	(2.64)	0.00
C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262867370		NEW	24 Nov 2034	0	CNE1000055F3	CNY		100.00	(1,827.2756)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 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	(997.0588)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.768866	172,606.08	0.928956	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	25,500	CNE100000M39	CNY	7.288600	90.00	50.0000	ACT/360	0.928956	23,688.38	23,688.38	(4.74)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.770873	46,719.02	0.928921	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	6,900	CNE100000M39	CNY	7.288600	90.00	50.0000	ACT/360	0.928921	6,409.55	6,409.55	(1.28)	0.00
CANON INC. CMN															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		7751.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,945.113637	21,758,500.00	4,945.435069	0.65	1.000000
SDB3265743512	Open	NEW	18 Jan 2035	4,400	JP3242800005	JPY	1.000000	90.00	25.0000	ACT/365	4,945.435069	21,759,914.30	21,759,914.30	(1,414.30)	0.00
COS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.040001	(1,616.00)	0.554041	2.00	1.000000
SDB3266038189	Open	NEW	25 Jan 2035	(400)	CNE000000W70	CNY	7.288600	100.00	(1,750.0000)	ACT/360	0.554041	(221.62)	(221.62)	(0.04)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:29 AM EST

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066831553 (Cont.)															
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											5.84	
SDB3266038189	Sell	Upside Trade	05 Feb 2025		600180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.000000	(1,200.00)	0.548372	2.00	1.000000
	Open	NEW	25 Jan 2035	(300)	CNE000000WTO	CNY	7.288600	100.00	(1,750.0000)	ACT/360	0.548372	(164.51)	(164.51)	(0.03)	0.00
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
			23 Jan 2025											0.00	
SDB3260121551		Spread Change	23 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	TW0009958009	TWD		100.00	(610.2941)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CERES CMN															
			23 Jan 2025											0.00	
SDB3264255529	Sell	Upside Trade	27 Jan 2025		3696.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,656.333334	(796,900.00)	2,656.160672	0.65	1.000000
	Open	NEW	15 Dec 2034	(300)	JP3423570005	JPY	1.000000	92.00	(241.6666)	ACT/365	2,656.160672	(796,848.20)	(796,848.20)	(51.80)	0.00
CHANGZHENG ENGINEERING CO.LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3265531276	Sell	Upside Trade	05 Feb 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.070855	(65,890.51)	2.203938	2.00	1.000000
	Open	NEW	18 Jan 2035	(4,100)	CNE100001VQ5	CNY	7.288600	100.00	(1,757.5520)	ACT/360	2.203938	(9,036.15)	(9,036.15)	(1.81)	0.00
			23 Jan 2025											5.84	
SDB3265531276	Sell	Upside Trade	05 Feb 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.068000	(200,850.00)	2.202810	2.00	1.000000
	Open	NEW	18 Jan 2035	(12,500)	CNE100001VQ5	CNY	7.288600	100.00	(1,757.5520)	ACT/360	2.202810	(27,535.13)	(27,535.13)	(5.51)	0.00
			23 Jan 2025											0.00	
SDB3265531276		Spread Change	23 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	18 Jan 2035	0	CNE100001VQ5	CNY		100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED															
			23 Jan 2025											0.00	
SDB3265743525	Sell	Upside Trade	28 Jan 2025		CHC.AX	AUD	AUD		4.335042	AUD-OIS-RBA	15.204967	(7,039.90)	15.203447	1.00	1.000000
	Open	NEW	18 Jan 2035	(463)	AU000000CHC0	AUD	1.000000	100.00	(25.0000)	ACT/365	15.203447	(7,039.20)	(7,039.20)	(0.70)	0.00
CHENGDU HI-TECH DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3266038206	Sell	Upside Trade	05 Feb 2025		000628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.950003	(5,795.00)	7.947195	2.00	1.000000
	Open	NEW	25 Jan 2035	(100)	CNE0000005X3	CNY	7.288600	100.00	(1,975.0000)	ACT/360	7.947195	(794.72)	(794.72)	(0.16)	0.00
			23 Jan 2025											5.84	
SDB3266038206	Sell	Upside Trade	05 Feb 2025		000628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	59.062222	(53,156.00)	8.097016	2.00	1.000000
	Open	NEW	25 Jan 2035	(900)	CNE0000005X3	CNY	7.288600	100.00	(1,975.0000)	ACT/360	8.097016	(7,287.31)	(7,287.31)	(1.46)	0.00
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3265465911	Buy	Upside Trade	05 Feb 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.357476	56,253.50	0.735012	2.00	1.000000
	Open	NEW	16 Jan 2035	10,500	CNE100001P27	CNY	7.288600	90.00	50.0000	ACT/360	0.735012	7,717.63	7,717.63	(1.54)	0.00
			23 Jan 2025											0.84	
SDB3265465911	Buy	Upside Trade	05 Feb 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.355491	27,313.00	0.734985	2.00	1.000000
	Open	NEW	16 Jan 2035	5,100	CNE100001P27	CNY	7.288600	90.00	50.0000	ACT/360	0.734985	3,748.42	3,748.42	(0.75)	0.00
CHIBA BANK LTD CMN															
			23 Jan 2025											0.00	
SDB3265882573	Buy	Full Termination	27 Jan 2025		8331.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,252.000000	1,752,800.00	1,262.917905	0.65	1.000000
	Close	NEW	24 Jan 2035	1,400	JP3511800009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,252.081380	1,752,913.93	1,768,085.07	(113.93)	0.00

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066831553 (Cont.)															
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.421767	(19,417.00)	1.565844	2.00	1.000000
SDB3260122943	Open	NEW	25 Sep 2034	(1,700)	CNE100002GX0	CNY	7.288600	100.00	(1,305.3599)	ACT/360	1.565844	(2,661.93)	(2,661.93)	(0.53)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.410001	(2,282.00)	1.564754	2.00	1.000000
SDB3260122943	Open	NEW	25 Sep 2034	(200)	CNE100002GX0	CNY	7.288600	100.00	(1,305.3599)	ACT/360	1.564754	(312.95)	(312.95)	(0.06)	0.00
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		000537.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262681187		NEW	16 Nov 2034	0	CNE000000271	CNY		100.00	(1,394.6920)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		600176.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.915640	42,571.00	1.555437	2.00	1.000000
SDB3260123583	Close	NEW	25 Sep 2034	3,900	CNE000000YM1	CNY	7.288600	100.00	(719.9932)	ACT/360	1.497557	5,840.47	6,066.20	(1.17)	0.00
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		600176.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.905458	11,996.00	1.555437	2.00	1.000000
SDB3260123583	Close	NEW	25 Sep 2034	1,100	CNE000000YM1	CNY	7.288600	100.00	(719.9932)	ACT/360	1.496660	1,646.33	1,710.98	(0.33)	0.00
			23 Jan 2025											0.01	
	Buy	Partial Termination	05 Feb 2025		600176.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.820002	1,082.00	1.555437	2.00	1.000000
SDB3260123583	Close	NEW	25 Sep 2034	100	CNE000000YM1	CNY	7.288600	100.00	(719.9932)	ACT/360	1.484808	148.48	155.54	(0.03)	0.00
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.829601	(129,148.01)	3.541057	2.00	1.000000
SDB3264054683	Open	NEW	14 Dec 2034	(5,000)	CNE100002XN6	CNY	7.288600	100.00	(1,851.1857)	ACT/360	3.541057	(17,705.28)	(17,705.28)	(3.54)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.810752	(103,243.01)	3.539656	2.00	1.000000
SDB3264054683	Open	NEW	14 Dec 2034	(4,000)	CNE100002XN6	CNY	7.288600	100.00	(1,851.1857)	ACT/360	3.539656	(14,158.62)	(14,158.62)	(2.83)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054683		NEW	14 Dec 2034	0	CNE100002XN6	CNY		100.00	(1,762.3966)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.094287	(230,128.01)	5.389347	2.00	1.000000
SDB3262681150	Close	NEW	16 Nov 2034	(5,600)	CNE000001Q93	CNY	7.288600	90.00	50.0000	ACT/360	5.635622	(31,559.48)	(30,180.34)	(6.31)	0.00
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.975052	(397,458.00)	5.330521	2.00	1.000000
SDB3262681150	Close	NEW	16 Nov 2034	(9,700)	CNE000001Q93	CNY	7.288600	90.00	50.0000	ACT/360	5.617392	(54,488.70)	(51,706.06)	(10.91)	0.00
CHINA PETROLEUM & CHEMICAL COR*P CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		600028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.030002	(1,206.00)	0.845896	2.00	1.000000
SDB3265531281	Close	NEW	18 Jan 2035	(200)	CNE0000018G1	CNY	7.288600	90.00	50.0000	ACT/360	0.826671	(165.33)	(169.18)	(0.03)	0.00

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066831553 (Cont.)															
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.796536	2,898.27	0.795514	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	500	CNE100003MP2	CNY	7.288600	90.00	50.0000	ACT/360	0.795514	397.76	397.76	(0.08)	0.00
CHINA RUYI HOLDINGS LTD CMN															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		0136.HK	HKD	HKD		2.654370	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3260123560		NEW	22 Sep 2034	0	BMG4404N1149	HKD		100.00	(392.5507)	ACT/365	0.000000	0.00	0.00	0.00	0.00
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.254998	1,251.00	0.858433	2.00	1.000000
SDB3260123281	Open	NEW	25 Sep 2034	200	CNE000001FG0	CNY	7.288600	90.00	50.0000	ACT/360	0.858433	171.69	171.69	(0.03)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.279640	8,791.50	0.861527	2.00	1.000000
SDB3260123281	Open	NEW	25 Sep 2034	1,400	CNE000001FG0	CNY	7.288600	90.00	50.0000	ACT/360	0.861527	1,206.14	1,206.14	(0.24)	0.00
CHINA TOBACCO INTERNATIONAL (HK) COMPANY LIMITED CMN															
			23 Jan 2025											10.85	
	Sell	New Trade	27 Jan 2025		6055.HK	HKD	HKD		2.654370	HKD-HONIX	27.350000	(82,050.00)	27.317043	1.20	1.000000
SDB3266102833	Open	NEW	25 Jan 2035	(3,000)	HK0000503208	HKD	1.000000	100.00	(475.0000)	ACT/365	27.317043	(81,951.13)	(81,951.13)	(9.85)	0.00
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.428333	(14,657.00)	3.340298	2.00	1.000000
SDB3260962422	Close	NEW	13 Oct 2034	(600)	CNE000000YH1	CNY	7.288600	90.00	50.0000	ACT/360	3.348953	(2,009.37)	(2,004.18)	(0.40)	0.00
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Full Termination	05 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.399697	2,072.38	4.326161	0.00	1.000000
SDB3265959721	Close	NEW	25 Jan 2035	66	CNE1000042K1	CNY	7.288600	100.00	(1,750.0000)	ACT/360	4.308056	284.33	285.53	0.00	0.00
			23 Jan 2025											0.00	
	Buy	New Trade	05 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.399697	78,405.04	4.308056	0.00	1.000000
SDB3266102868	Open	NEW	26 Jan 2035	2,497	CNE1000042K1	CNY	7.288600	90.00	50.0000	ACT/360	4.308056	10,757.22	10,757.22	0.00	0.00
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.755188	(65,129.89)	4.308056	2.00	1.000000
SDB3266102868	Close	NEW	26 Jan 2035	(2,051)	CNE1000042K1	CNY	7.288600	90.00	50.0000	ACT/360	4.354869	(8,931.84)	(8,835.82)	(1.79)	0.00
			23 Jan 2025											5.84	
	Sell	Full Termination	05 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.397720	(14,003.38)	4.308056	2.00	1.000000
SDB3266102868	Close	NEW	26 Jan 2035	(446)	CNE1000042K1	CNY	7.288600	90.00	50.0000	ACT/360	4.304407	(1,919.77)	(1,921.39)	(0.38)	0.00
			23 Jan 2025											5.84	
	Sell	New Trade	05 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.397720	(18,932.83)	4.304407	2.00	1.000000
SDB3266102894	Open	NEW	26 Jan 2035	(603)	CNE1000042K1	CNY	7.288600	100.00	(1,737.2021)	ACT/360	4.304407	(2,595.56)	(2,595.56)	(0.52)	0.00
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.434163	(11,321.00)	1.446188	2.00	1.000000
SDB3260123128	Close	NEW	25 Sep 2034	(1,200)	CNE000001GT1	CNY	7.288600	90.00	50.0000	ACT/360	1.293790	(1,552.55)	(1,735.43)	(0.31)	0.00

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066831553 (Cont.)															
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											5.84	
SDB3260123128	Sell	Partial Termination	05 Feb 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.412502	(7,530.00)	1.446188	2.00	1.000000
	Close	NEW	25 Sep 2034	(800)	CNE000001GT1	CNY	7.288600	90.00	50.0000	ACT/360	1.290388	(1,032.31)	(1,156.95)	(0.21)	0.00
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
SDB3260123665	Buy	Partial Termination	05 Feb 2025		300919.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.276667	10,283.00	4.932607	2.00	1.000000
	Close	NEW	25 Sep 2034	300	CNE1000049X9	CNY	7.288600	100.00	(1,395.4666)	ACT/360	4.704114	1,411.23	1,479.78	(0.28)	0.00
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
SDB3264649698	Buy	Partial Termination	28 Jan 2025		COH.AX	AUD	AUD		4.335299	AUD-OIS-RBA	312.051579	11,857.96	301.600612	1.00	1.000000
	Close	NEW	29 Dec 2034	38	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	312.082784	11,859.15	11,460.82	(1.19)	0.00
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
SDB3265604062	Sell	Full Termination	28 Jan 2025		CBA.AX	AUD	AUD		4.335299	AUD-OIS-RBA	157.523975	(902,297.33)	154.249160	1.00	1.000000
	Close	NEW	17 Jan 2035	(5,728)	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	157.508223	(902,207.10)	(883,539.19)	(90.23)	0.00
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
			23 Jan 2025											12.50	
SDB3265276896	Buy	Upsize Trade	24 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,116.356068	3,906,421.91	47.691262	4.00	1.000000
	Open	NEW	09 Jan 2035	949	INE596I01012	INR	86.455000	78.16	75.0000	ACT/360	47.691262	45,259.01	45,259.01	(18.07)	0.00
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3265465984	Buy	Partial Termination	05 Feb 2025		601866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.449164	1,469.50	0.330032	2.00	1.000000
	Close	NEW	16 Jan 2035	600	CNE1000008F2	CNY	7.288600	100.00	(250.0000)	ACT/360	0.336010	201.61	198.02	(0.04)	0.00
			23 Jan 2025											0.84	
SDB3265465984	Buy	Partial Termination	05 Feb 2025		601866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.444966	38,385.97	0.330032	2.00	1.000000
	Close	NEW	16 Jan 2035	15,700	CNE1000008F2	CNY	7.288600	100.00	(250.0000)	ACT/360	0.335546	5,268.07	5,181.50	(1.05)	0.00
COSMO ENERGY HOLDINGS CO., LTD. CMN															
			23 Jan 2025											0.00	
SDB3260458785	Buy	Partial Termination	27 Jan 2025		5021.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,796.000000	1,359,200.00	6,929.000000	0.65	1.000000
	Close	NEW	29 Sep 2034	200	JP3298000005	JPY	1.000000	92.09	(25.0000)	ACT/365	6,796.441740	1,359,288.35	1,385,800.00	(88.35)	0.00
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.01	
SDB3260588261	Buy	Upsize Trade	05 Feb 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.379999	2,214.00	1.012743	2.00	1.000000
	Open	NEW	12 Oct 2034	300	CNE100000CP9	CNY	7.288600	90.00	50.0000	ACT/360	1.012743	303.82	303.82	(0.06)	0.00
			23 Jan 2025											0.84	
SDB3260588261	Buy	Upsize Trade	05 Feb 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.412711	51,888.98	1.017317	2.00	1.000000
	Open	NEW	12 Oct 2034	7,000	CNE100000CP9	CNY	7.288600	90.00	50.0000	ACT/360	1.017317	7,121.22	7,121.22	(1.42)	0.00
			23 Jan 2025											(2.50)	
SDB3260588261	Buy	Upsize Trade	05 Feb 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.416820	79,359.97	1.017541	2.00	1.000000
	Open	NEW	12 Oct 2034	10,700	CNE100000CP9	CNY	7.288600	90.00	50.0000	ACT/360	1.017541	10,887.69	10,887.69	(2.18)	0.00
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3261168661	Buy	Partial Termination	05 Feb 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.159294	679,704.53	1.900474	0.00	1.000000
	Close	NEW	19 Oct 2034	55,900	CNE000000QR6	CNY	7.288600	100.00	(2,061.9028)	ACT/360	1.668262	93,255.85	106,236.48	0.00	0.00

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066831553 (Cont.)															
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.105646	(37,527.50)	1.660154	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(3,100)	CNE000000QR6	CNY	7.288600	100.00	(2,061.9028)	ACT/360	1.660154	(5,146.48)	(5,146.48)	(1.03)	0.00
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.103267	(600,322.04)	1.659273	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(49,600)	CNE000000QR6	CNY	7.288600	100.00	(2,061.9028)	ACT/360	1.659273	(82,299.94)	(82,299.94)	(16.47)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 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	(1,936.7293)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DAI-ICHI LIFE HOLDINGS CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		8750.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,056.500000	33,263,300.00	4,056.763672	0.65	1.000000
SDB3266038169	Open	NEW	24 Jan 2035	8,200	JP3476480003	JPY	1.000000	90.00	25.0000	ACT/365	4,056.763672	33,265,462.11	33,265,462.11	(2,162.11)	0.00
DAIFUKU CO LTD CMN															
			23 Jan 2025											0.00	
	Sell	Partial Termination	27 Jan 2025		6383.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,307.333334	(992,200.00)	3,229.209885	0.65	1.000000
SDB3265345626	Close	NEW	11 Jan 2035	(300)	JP3497400006	JPY	1.000000	90.00	25.0000	ACT/365	3,307.118357	(992,135.51)	(968,762.97)	(64.49)	0.00
DAIICHI SANKYO CO., LTD. CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		4568.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,427.000000	(12,395,600.00)	4,426.712245	0.65	1.000000
SDB3265959671	Open	NEW	24 Jan 2035	(2,800)	JP3475350009	JPY	1.000000	100.00	(25.0000)	ACT/365	4,426.712245	(12,394,794.29)	(12,394,794.29)	(805.71)	0.00
DAIKOKUYA HOLDINGS CMN															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		6993.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265465929		NEW	12 Jan 2035	0	JP3926000005	JPY		92.00	(1,011.6669)	ACT/365	0.000000	0.00	0.00	0.00	0.00
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		1925.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,685.600000	4,685,600.00	4,676.584891	0.65	1.000000
SDB3265670267	Close	NEW	17 Jan 2035	1,000	JP3505000004	JPY	1.000000	92.00	(25.0000)	ACT/365	4,685.904564	4,685,904.56	4,676,584.89	(304.56)	0.00
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.358976	(87,117.97)	0.871771	2.00	1.000000
SDB3263242792	Open	NEW	30 Nov 2034	(13,700)	CNE000001NG4	CNY	7.288600	100.00	(1,150.0000)	ACT/360	0.871771	(11,943.26)	(11,943.26)	(2.39)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.359753	(180,616.99)	0.872169	2.00	1.000000
SDB3263242792	Open	NEW	30 Nov 2034	(28,400)	CNE000001NG4	CNY	7.288600	100.00	(1,150.0000)	ACT/360	0.872169	(24,769.60)	(24,769.60)	(4.96)	0.00
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406679		NEW	12 Jan 2035	0	CNE000000X87	CNY		100.00	(1,640.0568)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	23 Jan 2025		DEG.AX	AUD	AUD		4.335299	AUD-OIS-RBA	2.002672	9,829.11	1.765000	0.00	
SDB3262936512	Close	NEW	28 Jan 2025 22 Nov 2034	4,908	AU000000DEG6	AUD	1.000000	100.00	(25.0000)	ACT/365	2.002872	9,830.10	8,662.62	1.00 (0.98)	1.000000 0.00
DELTA ELECTRONICS (TH) PCL NVDR CMN															
	Sell	Partial Termination	23 Jan 2025		DELTA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	147.851510	(6,372,400.08)	4.057220	0.21	
SDB3265673567	Close	NEW	27 Jan 2025 17 Jan 2035	(43,100)	TH0528010R18	THB	34.010000	90.00	40.0000	ACT/360	4.345465	(187,289.54)	(174,866.17)	4.00 (74.95)	1.000000 0.00
DIXON TECHNOLOGIES (INDIA) LTD CMN															
	Buy	New Trade	23 Jan 2025		DIXO.NS	USD	USD		4.330000	USD-Federal Funds-H.15	15,212.645794	2,160,195.70	176.250612	12.50	
SDB3266104678	Open	NEW	24 Jan 2025 24 Jan 2035	142	INE935N01020	INR	86.455000	78.16	75.0000	ACT/360	176.250612	25,027.59	25,027.59	4.00 (9.99)	1.000000 0.00
DLF LIMITED CMN															
	Buy	New Trade	23 Jan 2025		DLF.NS	USD	USD		4.330000	USD-Federal Funds-H.15	715.358353	1,146,004.08	8.287996	12.50	
SDB3266104672	Open	NEW	24 Jan 2025 24 Jan 2035	1,602	INE271C01023	INR	86.455000	78.16	75.0000	ACT/360	8.287996	13,277.37	13,277.37	4.00 (5.30)	1.000000 0.00
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
	Buy	Full Termination	23 Jan 2025		DMPAX	AUD	AUD		4.335299	AUD-OIS-RBA	29.811612	12,580.50	29.349250	0.00	
SDB3265057956	Close	NEW	28 Jan 2025 04 Jan 2035	422	AU000000DMP0	AUD	1.000000	100.00	(25.0000)	ACT/365	29.814593	12,581.76	12,385.38	1.00 (1.26)	1.000000 0.00
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	23 Jan 2025		301029.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.849168	15,509.50	3.546343	(2.50)	
SDB3262322888	Open	NEW	05 Feb 2025 10 Nov 2034	600	CNE100004N75	CNY	7.288600	90.00	50.0000	ACT/360	3.546343	2,127.81	2,127.81	2.00 (0.43)	1.000000 0.00
	Buy	Upsize Trade	23 Jan 2025		301029.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.741000	25,741.00	3.532683	0.84	
SDB3262322888	Open	NEW	05 Feb 2025 10 Nov 2034	1,000	CNE100004N75	CNY	7.288600	90.00	50.0000	ACT/360	3.532683	3,532.68	3,532.68	2.00 (0.71)	1.000000 0.00
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	23 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.990322	87,787.08	0.577656	(2.50)	
SDB3262990900	Close	NEW	05 Feb 2025 24 Nov 2034	22,000	CNE100001D88	CNY	7.288600	100.00	(1,566.9429)	ACT/360	0.547447	12,043.83	12,708.43	2.00 (2.41)	1.000000 0.00
	Buy	Full Termination	23 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.959005	563,366.41	0.558386	0.84	
SDB3262990900	Close	NEW	05 Feb 2025 24 Nov 2034	142,300	CNE100001D88	CNY	7.288600	100.00	(1,566.9429)	ACT/360	0.543332	77,316.14	79,458.36	2.00 (15.46)	1.000000 0.00
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	23 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.965002	(3,596.50)	4.932198	2.50	
SDB3263040663	Open	NEW	05 Feb 2025 24 Nov 2034	(100)	CNE1000032W7	CNY	7.288600	100.00	(1,423.4848)	ACT/360	4.932198	(493.22)	(493.22)	2.00 (0.10)	1.000000 0.00
	Sell	Upsize Trade	23 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.077500	(14,431.00)	4.945972	5.84	
SDB3263040663	Open	NEW	05 Feb 2025 24 Nov 2034	(400)	CNE1000032W7	CNY	7.288600	100.00	(1,423.4848)	ACT/360	4.945972	(1,978.39)	(1,978.39)	2.00 (0.40)	1.000000 0.00
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	23 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.030001	(1,803.00)	2.472613	2.50	
SDB3265057983	Open	NEW	05 Feb 2025 05 Jan 2035	(100)	CNE1000033F0	CNY	7.288600	100.00	(1,655.1724)	ACT/360	2.472613	(247.26)	(247.26)	2.00 (0.05)	1.000000 0.00

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066831553 (Cont.)															
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											0.00	
SDB3265057983		Spread Change NEW	23 Jan 2025 05 Jan 2035		002922.ZK CNE1000033F0	USD CNY	USD	100.00	4.330000 (1,518.0851)	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
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3260487804	Sell Close	Partial Termination NEW	05 Feb 2025 11 Oct 2034	(900)	002017.ZK CNE000001K32	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	10.186663 1.396520	(9,168.00) (1,256.87)	1.416144 (1,274.53)	2.00 (0.25)	1.000000 0.00
EGIS TECHNOLOGY INC. CMN															
			23 Jan 2025											0.00	
SDB3260122816		Spread Change NEW	23 Jan 2025 22 Sep 2034		6462.TWO TW0006462005	USD TWD	USD	100.00	4.330000 (816.9642)	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
EISAI CO., LTD. CMN															
			23 Jan 2025											0.00	
SDB3260628337	Sell Open	Upside Trade NEW	27 Jan 2025 05 Oct 2034	(7,100)	4523.T JP3160400002	JPY JPY	JPY	92.00	0.228647 (25.0000)	JPY-BOJ-TONAT ACT/365	4,478.169014 4,477.877933	(31,795,000.00) (31,792,933.32)	4,477.877933 (31,792,933.32)	0.65 (2,066.68)	1.000000 0.00
ENEOS HOLDINGS CMN															
			23 Jan 2025											0.00	
SDB3265882601	Buy Close	Full Termination NEW	27 Jan 2025 24 Jan 2035	12,600	5020.T JP3386450005	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	784.226190 784.277165	9,881,249.99 9,881,892.28	820.875479 10,343,031.04	0.65 (642.28)	1.000000 0.00
ENN ECOLOGICAL HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.01	
SDB3266102834	Sell Open	New Trade NEW	05 Feb 2025 26 Jan 2035	(100)	600803.SH CNE000000DG7	USD CNY	USD	100.00	4.330000 (775.0000)	USD-Federal Funds-H.15 ACT/360	20.940000 2.870967	(2,094.00) (287.10)	2.870967 (287.10)	2.00 (0.06)	1.000000 0.00
			23 Jan 2025											2.50	
SDB3266102834	Sell Open	Upside Trade NEW	05 Feb 2025 26 Jan 2035	(600)	600803.SH CNE000000DG7	USD CNY	USD	100.00	4.330000 (775.0000)	USD-Federal Funds-H.15 ACT/360	20.824169 2.855802	(12,494.50) (1,713.48)	2.855802 (1,713.48)	2.00 (0.34)	1.000000 0.00
			23 Jan 2025											5.84	
SDB3266102834	Sell Open	Upside Trade NEW	05 Feb 2025 26 Jan 2035	(2,900)	600803.SH CNE000000DG7	USD CNY	USD	100.00	4.330000 (775.0000)	USD-Federal Funds-H.15 ACT/360	20.950686 2.872192	(60,756.99) (8,329.36)	2.872192 (8,329.36)	2.00 (1.67)	1.000000 0.00
FANUC CORP. CMN															
			23 Jan 2025											0.00	
SDB3264120642	Sell Open	Upside Trade NEW	27 Jan 2025 13 Dec 2034	(600)	6954.T JP3802400006	JPY JPY	JPY	92.00	0.228647 (25.0000)	JPY-BOJ-TONAT ACT/365	4,688.833333 4,688.528559	(2,813,300.00) (2,813,117.14)	4,688.528559 (2,813,117.14)	0.65 (182.86)	1.000000 0.00
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3266102843	Buy Open	New Trade NEW	05 Feb 2025 26 Jan 2035	2,500	301382.ZK CNE100006285	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	29.466403 4.042807	73,666.01 10,107.02	4.042807 10,107.02	0.00 0.00	1.000000 0.00
			23 Jan 2025											2.50	
SDB3266102843	Sell Close	Partial Termination NEW	05 Feb 2025 26 Jan 2035	(1,600)	301382.ZK CNE100006285	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	29.091252 3.989540	(46,546.00) (6,383.26)	4.042807 (6,468.49)	2.00 (1.28)	1.000000 0.00
			23 Jan 2025											5.84	
SDB3266102843	Sell Close	Full Termination NEW	05 Feb 2025 26 Jan 2035	(900)	301382.ZK CNE100006285	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	29.304615 4.017457	(26,374.15) (3,615.71)	4.042807 (3,638.53)	2.00 (0.72)	1.000000 0.00

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06831553 (Cont.)															
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											5.84	
SDB3266102888	Sell	New Trade	05 Feb 2025		301382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.304615	(11,721.85)	4.017457	2.00	1.000000
	Open	NEW	26 Jan 2035	(400)	CNE100006285	CNY	7.288600	100.00	(1,550.0000)	ACT/360	4.017457	(1,606.98)	(1,606.98)	(0.32)	0.00
FERROTEC CORPORATION CMN															
			23 Jan 2025											0.00	
SDB3260628339	Buy	Partial Termination	27 Jan 2025		6890.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,707.000000	812,100.00	2,584.000000	0.65	1.000000
	Close	NEW	05 Oct 2034	300	JP3802720007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,707.175955	812,152.79	775,200.00	(52.79)	0.00
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.01	
SDB3259782151	Buy	Upsize Trade	05 Feb 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.419998	1,926.00	0.881004	2.00	1.000000
	Open	NEW	18 Sep 2034	300	CNE000001KK2	CNY	7.288600	90.00	50.0000	ACT/360	0.881004	264.30	264.30	(0.05)	0.00
			23 Jan 2025											0.84	
SDB3259782151	Buy	Upsize Trade	05 Feb 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.473331	79,621.97	0.888397	2.00	1.000000
	Open	NEW	18 Sep 2034	12,300	CNE000001KK2	CNY	7.288600	90.00	50.0000	ACT/360	0.888397	10,927.28	10,927.28	(2.18)	0.00
			23 Jan 2025											(2.50)	
SDB3259782151	Buy	Upsize Trade	05 Feb 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.453423	49,046.01	0.885369	2.00	1.000000
	Open	NEW	18 Sep 2034	7,600	CNE000001KK2	CNY	7.288600	90.00	50.0000	ACT/360	0.885369	6,728.80	6,728.80	(1.35)	0.00
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3264453038	Buy	Partial Termination	05 Feb 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.546731	747,073.50	1.726139	0.00	1.000000
	Close	NEW	21 Dec 2034	64,700	CNE100003332	CNY	7.288600	100.00	(1,322.2585)	ACT/360	1.584218	102,498.90	111,681.19	0.00	0.00
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3265465943	Buy	Upsize Trade	05 Feb 2025		603288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.347729	45,482.50	5.672648	2.00	1.000000
	Open	NEW	16 Jan 2035	1,100	CNE100001SL2	CNY	7.288600	90.00	50.0000	ACT/360	5.672648	6,239.91	6,239.91	(1.25)	0.00
			23 Jan 2025											0.84	
SDB3265465943	Buy	Upsize Trade	05 Feb 2025		603288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.129998	4,113.00	5.644662	2.00	1.000000
	Open	NEW	16 Jan 2035	100	CNE100001SL2	CNY	7.288600	90.00	50.0000	ACT/360	5.644662	564.47	564.47	(0.11)	0.00
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3265531287	Sell	Partial Termination	05 Feb 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.664603	(539,552.95)	2.671428	2.00	1.000000
	Close	NEW	18 Jan 2035	(22,800)	CNE1000031P3	CNY	7.288600	90.00	50.0000	ACT/360	3.244251	(73,968.92)	(60,908.56)	(14.81)	0.00
			23 Jan 2025											2.50	
SDB3265531287	Sell	Full Termination	05 Feb 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.603653	(1,232,110.69)	2.702361	2.00	1.000000
	Close	NEW	18 Jan 2035	(52,200)	CNE1000031P3	CNY	7.288600	90.00	50.0000	ACT/360	3.236977	(168,970.20)	(141,063.25)	(33.81)	0.00
FUJI ELECTRIC CO LTD CMN															
			23 Jan 2025											0.00	
SDB3265465935	Sell	Full Termination	27 Jan 2025		6504.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,214.953846	(53,397,200.00)	7,757.170850	0.65	1.000000
	Close	NEW	12 Jan 2035	(6,500)	JP3820000002	JPY	1.000000	90.00	25.0000	ACT/365	8,214.419874	(53,393,729.18)	(50,421,610.52)	(3,470.82)	0.00
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB326582626		Spread Change	23 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Jan 2035	0	CNE100000B65	CNY		100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265882617		NEW	25 Jan 2035	0	CNE100003563	CNY		100.00	(1,375.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.554003	12,277.00	3.324357	2.00	1.000000
SDB3266038243	Close	NEW	25 Jan 2035	500	CNE100003563	CNY	7.288600	100.00	(1,635.0000)	ACT/360	3.369780	1,684.89	1,662.18	(0.34)	0.00
			23 Jan 2025											(2.50)	
	Buy	Full Termination	05 Feb 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.406427	17,084.50	3.324357	2.00	1.000000
SDB3266038243	Close	NEW	25 Jan 2035	700	CNE100003563	CNY	7.288600	100.00	(1,635.0000)	ACT/360	3.348408	2,343.89	2,327.05	(0.47)	0.00
FUJIFILM HOLDINGS CORPORATION CMN															
			23 Jan 2025											0.00	
	Sell	Full Termination	27 Jan 2025		4901.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,331.750000	(15,992,400.00)	3,309,000000	0.65	1.000000
SDB3264583165	Close	NEW	22 Dec 2034	(4,800)	JP3814000000	JPY	1.000000	90.00	25.0000	ACT/365	3,331.533436	(15,991,360.49)	(15,883,200.00)	(1,039.51)	0.00
FUJIKURA LTD. CMN															
			23 Jan 2025											0.00	
	Sell	Full Termination	27 Jan 2025		5803.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	7,215.616667	(43,293,700.00)	6,099.629784	0.65	1.000000
SDB3265465914	Close	NEW	12 Jan 2035	(6,000)	JP3811000003	JPY	1.000000	90.00	25.0000	ACT/365	7,215.147652	(43,290,885.91)	(36,597,778.70)	(2,814.09)	0.00
FUJITSU CMN															
			23 Jan 2025											0.00	
		Div Pay Ratio Change	23 Jan 2025		6702.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3266038178		NEW	24 Jan 2035	0	JP3818000006	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			23 Jan 2025											0.00	
	Sell	Upsize Trade	27 Jan 2025		6702.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	2,760.523809	(5,797,100.00)	2,760.344375	0.65	1.000000
SDB3266038178	Open	AMEND	24 Jan 2035	(2,100)	JP3818000006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,760.344375	(5,796,723.19)	(5,796,723.19)	(376.81)	0.00
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.173858	194,790.99	4.781023	2.00	1.000000
SDB3260350088	Close	NEW	10 Oct 2034	5,700	CNE100000SF6	CNY	7.288600	100.00	(1,382.0596)	ACT/360	4.688438	26,724.10	27,251.83	(5.35)	0.00
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.023570	677,069.04	4.781023	2.00	1.000000
SDB3260350088	Close	NEW	10 Oct 2034	19,900	CNE100000SF6	CNY	7.288600	100.00	(1,382.0596)	ACT/360	4.669379	92,920.64	95,142.36	(18.58)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260350088		NEW	10 Oct 2034	0	CNE100000SF6	CNY		100.00	(1,373.6612)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	27 Jan 2025		3800.HK	HKD	HKD		2.654370	HKD-HONIX	1.171112	(10,540.01)	1.170971	1.20	1.000000
SDB3265670280	Open	NEW	17 Jan 2035	(9,000)	KYG3774X1088	HKD	1.000000	100.00	(30.0000)	ACT/365	1.170971	(10,538.74)	(10,538.74)	(1.26)	0.00
			23 Jan 2025											10.85	
	Sell	Upsize Trade	27 Jan 2025		3800.HK	HKD	HKD		2.654370	HKD-HONIX	1.177500	(14,130.00)	1.176081	1.20	1.000000
SDB3265670280	Open	NEW	17 Jan 2035	(12,000)	KYG3774X1088	HKD	1.000000	100.00	(30.0000)	ACT/365	1.176081	(14,112.97)	(14,112.97)	(1.70)	0.00

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066831553 (Cont.)															
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3261439319	Sell	Upsize Trade	05 Feb 2025		002340.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.476670	(1,943.00)	0.887906	2.00	1.000000
	Open	NEW	26 Oct 2034	(300)	CNE100000KT4	CNY	7.288600	100.00	(606.6745)	ACT/360	0.887906	(266.37)	(266.37)	(0.05)	0.00
GENDA INC. CMN															
			23 Jan 2025											0.00	
SDB3264255522	Buy	Full Termination	27 Jan 2025		9166.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,432.583333	2,919,100.00	2,593.928646	0.65	1.000000
	Close	NEW	15 Dec 2034	1,200	JP3386890002	JPY	1.000000	92.00	(669.6428)	ACT/365	2,432.741451	2,919,289.74	3,112,714.38	(189.74)	0.00
			23 Jan 2025											0.00	
SDB3264255522		Spread Change	23 Jan 2025		9166.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	15 Dec 2034	0	JP3386890002	JPY		92.00	(663.4615)	ACT/365	0.000000	0.00	0.00	0.00	0.00
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3260122957	Sell	Partial Termination	05 Feb 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.101000	(9,151.50)	0.823467	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,500)	CNE000000T42	CNY	7.288600	90.00	50.0000	ACT/360	0.836684	(1,255.03)	(1,235.20)	(0.25)	0.00
			23 Jan 2025											5.84	
SDB3260122957	Sell	Partial Termination	05 Feb 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.066394	(52,170.99)	0.823467	2.00	1.000000
	Close	NEW	25 Sep 2034	(8,600)	CNE000000T42	CNY	7.288600	90.00	50.0000	ACT/360	0.831660	(7,152.28)	(7,081.82)	(1.43)	0.00
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3266102865	Sell	New Trade	05 Feb 2025		002241.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.852259	(83,242.00)	3.682487	2.00	1.000000
	Open	NEW	26 Jan 2035	(3,100)	CNE100000BP1	CNY	7.288600	100.00	(1,150.0000)	ACT/360	3.682487	(11,415.71)	(11,415.71)	(2.28)	0.00
			23 Jan 2025											5.84	
SDB3266102865	Sell	Upsize Trade	05 Feb 2025		002241.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.792845	(292,042.01)	3.673111	2.00	1.000000
	Open	NEW	26 Jan 2035	(10,900)	CNE100000BP1	CNY	7.288600	100.00	(1,150.0000)	ACT/360	3.673111	(40,036.91)	(40,036.91)	(8.01)	0.00
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3262741449	Sell	Upsize Trade	05 Feb 2025		600323.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.471427	(15,730.00)	3.081705	2.00	1.000000
	Open	NEW	17 Nov 2034	(700)	CNE000001675	CNY	7.288600	100.00	(887.6834)	ACT/360	3.081705	(2,157.19)	(2,157.19)	(0.43)	0.00
			23 Jan 2025											5.84	
SDB3262741449	Sell	Upsize Trade	05 Feb 2025		600323.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.498001	(22,498.00)	3.084318	2.00	1.000000
	Open	NEW	17 Nov 2034	(1,000)	CNE000001675	CNY	7.288600	100.00	(887.6834)	ACT/360	3.084318	(3,084.32)	(3,084.32)	(0.62)	0.00
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
SDB3262441831	Buy	Partial Termination	05 Feb 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.409038	324,185.98	6.248649	2.00	1.000000
	Close	NEW	13 Nov 2034	7,300	CNE0000001D4	CNY	7.288600	100.00	(166.7014)	ACT/360	6.094676	44,491.13	45,615.14	(8.90)	0.00
			23 Jan 2025											(2.50)	
SDB3262441831	Buy	Partial Termination	05 Feb 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.360623	70,977.00	6.290034	2.00	1.000000
	Close	NEW	13 Nov 2034	1,600	CNE0000001D4	CNY	7.288600	100.00	(166.7014)	ACT/360	6.085998	9,737.60	10,064.05	(1.95)	0.00
GS YUASA CMN															
			23 Jan 2025											0.00	
SDB3264583136	Buy	Partial Termination	27 Jan 2025		6674.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,511.357143	1,757,950.00	2,651,000.00	0.65	1.000000
	Close	NEW	22 Dec 2034	700	JP3385820000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,511.520381	1,758,064.27	1,855,700.00	(114.27)	0.00

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066831553 (Cont.)															
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3260123601	Sell	Upsize Trade	05 Feb 2025		300738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.574226	(61,084.02)	1.860931	2.00	1.000000
	Open	NEW	25 Sep 2034	(4,500)	CNE1000035X8	CNY	7.288600	100.00	(1,835.3673)	ACT/360	1.860931	(8,374.19)	(8,374.19)	(1.68)	0.00
			23 Jan 2025											2.50	
SDB3260123601	Sell	Upsize Trade	05 Feb 2025		300738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.462891	(25,579.49)	1.846285	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,900)	CNE1000035X8	CNY	7.288600	100.00	(1,835.3673)	ACT/360	1.846285	(3,507.94)	(3,507.94)	(0.70)	0.00
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3263040688		Spread Change	23 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE000001F47	CNY		100.00	(1,747.8837)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3266038258	Buy	Partial Termination	05 Feb 2025		600936.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.695002	1,108.50	0.501726	2.00	1.000000
	Close	NEW	25 Jan 2035	300	CNE100003HY4	CNY	7.288600	100.00	(1,750.0000)	ACT/360	0.506931	152.08	150.52	(0.03)	0.00
			23 Jan 2025											0.84	
SDB3266038258	Buy	Full Termination	05 Feb 2025		600936.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.557539	23,124.00	0.501726	2.00	1.000000
	Close	NEW	25 Jan 2035	6,500	CNE100003HY4	CNY	7.288600	100.00	(1,750.0000)	ACT/360	0.488235	3,173.53	3,261.22	(0.63)	0.00
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3262441818	Buy	Upsize Trade	05 Feb 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.920003	71,060.02	1.772543	2.00	1.000000
	Open	NEW	13 Nov 2034	5,500	CNE000000JS9	CNY	7.288600	90.00	50.0000	ACT/360	1.772543	9,748.99	9,748.99	(1.95)	0.00
			23 Jan 2025											0.84	
SDB3262441818	Buy	Upsize Trade	05 Feb 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.869258	104,240.99	1.766171	2.00	1.000000
	Open	NEW	13 Nov 2034	8,100	CNE000000JS9	CNY	7.288600	90.00	50.0000	ACT/360	1.766171	14,305.99	14,305.99	(2.86)	0.00
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3264649873		Spread Change	23 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100000SM2	CNY		100.00	(1,359.9742)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3264453047	Buy	Partial Termination	05 Feb 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.958602	127,931.93	0.695099	0.00	1.000000
	Close	NEW	21 Dec 2034	25,800	CNE0000017V2	CNY	7.288600	100.00	(2,227.3831)	ACT/360	0.680323	17,552.33	17,933.55	0.00	0.00
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3260122894	Buy	Upsize Trade	05 Feb 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.513057	26,123.50	1.991100	2.00	1.000000
	Open	NEW	25 Sep 2034	1,800	CNE000001LK0	CNY	7.288600	90.00	50.0000	ACT/360	1.991100	3,583.98	3,583.98	(0.72)	0.00
			23 Jan 2025											0.84	
SDB3260122894	Buy	Upsize Trade	05 Feb 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.502381	30,455.00	1.990300	2.00	1.000000
	Open	NEW	25 Sep 2034	2,100	CNE000001LK0	CNY	7.288600	90.00	50.0000	ACT/360	1.990300	4,179.63	4,179.63	(0.84)	0.00
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
			23 Jan 2025											0.21	
SDB3265466290	Buy	Partial Termination	27 Jan 2025		GULF_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	60.125011	48,100.01	1.663345	4.00	1.000000
	Close	NEW	12 Jan 2035	800	TH8319010R14	THB	34.010000	100.00	(825.0000)	ACT/360	1.768607	1,414.89	1,330.68	(0.57)	0.00

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066831553 (Cont.)															
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.147273	(6,762.00)	0.842748	2.00	1.000000
SDB3265959678	Open	NEW	25 Jan 2035	(1,100)	CNE000000V48	CNY	7.288600	100.00	(850.0000)	ACT/360	0.842748	(927.02)	(927.02)	(0.19)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.130868	(14,101.00)	0.840780	2.00	1.000000
SDB3265959678	Open	NEW	25 Jan 2035	(2,300)	CNE000000V48	CNY	7.288600	100.00	(850.0000)	ACT/360	0.840780	(1,933.79)	(1,933.79)	(0.39)	0.00
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600460.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123628		NEW	25 Sep 2034	0	CNE000001DN1	CNY		100.00	(1,501.8138)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.364695	60,587.01	1.623777	2.00	1.000000
SDB3265406634	Close	NEW	12 Jan 2035	4,900	CNE000001CZ7	CNY	7.288600	100.00	(1,761.4960)	ACT/360	1.696925	8,314.93	7,956.51	(1.66)	0.00
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.513184	13,764.50	1.623777	2.00	1.000000
SDB3265406634	Close	NEW	12 Jan 2035	1,100	CNE000001CZ7	CNY	7.288600	100.00	(1,761.4960)	ACT/360	1.716730	1,888.40	1,786.15	(0.38)	0.00
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.915000	19,566.00	6.713072	2.00	1.000000
SDB3260962047	Open	NEW	13 Oct 2034	400	CNE100001KV8	CNY	7.288600	90.00	50.0000	ACT/360	6.713072	2,685.23	2,685.23	(0.54)	0.00
HARMONIC DRIVE SYSTEMS INC. CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		6324.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,316.250000	1,726,500.00	3,345.000000	0.65	1.000000
SDB3263426674	Close	NEW	01 Dec 2034	400	JP3765150002	JPY	1.000000	92.00	(25.0000)	ACT/365	4,316.530556	1,726,612.22	1,338,000.00	(112.22)	0.00
HCL TECHNOLOGIES LIMITED CMN															
			23 Jan 2025											11.00	
	Sell	Partial Termination	24 Jan 2025		HCLT.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,814.997134	(7,383,408.34)	21.157896	4.00	1.000000
SDB3265673564	Close	NEW	16 Jan 2035	(4,068)	INE860A01027	INR	86.455000	78.16	75.0000	ACT/360	20.962057	(85,273.65)	(86,070.32)	(34.16)	0.00
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		002208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.817202	(40,221.49)	0.934903	2.00	1.000000
SDB3265604056	Open	NEW	18 Jan 2035	(5,900)	CNE100000940	CNY	7.288600	100.00	(1,625.6711)	ACT/360	0.934903	(5,515.93)	(5,515.93)	(1.10)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		002208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.826177	(180,211.07)	0.935821	2.00	1.000000
SDB3265604056	Open	NEW	18 Jan 2035	(26,400)	CNE100000940	CNY	7.288600	100.00	(1,625.6711)	ACT/360	0.935821	(24,705.67)	(24,705.67)	(4.95)	0.00
HENGDIAN ENTERTAINMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		603103.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.880864	(188,986.97)	2.040062	2.00	1.000000
SDB3265959677	Open	NEW	25 Jan 2035	(12,700)	CNE100002VD1	CNY	7.288600	100.00	(950.0000)	ACT/360	2.040062	(25,908.79)	(25,908.79)	(5.19)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		603103.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.747860	(10,323.50)	2.022504	2.00	1.000000
SDB3265959677	Open	NEW	25 Jan 2035	(700)	CNE100002VD1	CNY	7.288600	100.00	(950.0000)	ACT/360	2.022504	(1,415.75)	(1,415.75)	(0.28)	0.00

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066831553 (Cont.)															
HIKARI TSUSHIN, INC. CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		9435.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	34,118.333333	20,471,000.00		0.65	1.000000
SDB3260588370	Open	NEW	04 Oct 2034	600	JP3783420007	JPY	1.000000	90.00	25.0000	ACT/365	34,120.551025	20,472,330.61	34,120.551025	(1,330.62)	0.00
HINDUSTAN AERONAUTICS LIMITED CMN															
	Buy	New Trade	23 Jan 2025											12.50	
	Open	NEW	24 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	3,924.956619	1,503,258.39		4.00	1.000000
SDB3266104674	Open	NEW	24 Jan 2035	383	INE066F01020	INR	86.455000	78.16	75.0000	ACT/360	45,473.747	17,416.45	45,473.747	(6.96)	0.00
HINO MOTORS LTD CMN															
	Buy	Partial Termination	23 Jan 2025											0.00	
	Close	NEW	27 Jan 2025		7205.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	609.600000	60,960.00		0.65	1.000000
SDB3260121444	Close	NEW	22 Sep 2034	100	JP3792600003	JPY	1.000000	92.00	(25.0000)	ACT/365	609.639624	60,963.96	566.000000	(3.96)	0.00
HITACHI CMN															
	Sell	Partial Termination	23 Jan 2025											0.00	
	Close	NEW	27 Jan 2025		6501.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,033.137931	(35,088,300.00)		0.65	1.000000
SDB3264178775	Close	NEW	14 Dec 2034	(8,700)	JP3788600009	JPY	1.000000	90.00	25.0000	ACT/365	4,032.875777	(35,086,019.26)	(34,251,900.00)	(2,280.74)	0.00
HOKKAIDO ELEC PWR CO INC CMN															
	Sell	Upside Trade	23 Jan 2025											0.00	
	Open	NEW	27 Jan 2025		9509.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	787.550000	(472,530.00)		0.65	1.000000
SDB3263589442	Open	NEW	06 Dec 2034	(600)	JP3850200001	JPY	1.000000	92.00	(25.0000)	ACT/365	787.498809	(472,499.29)	(472,499.29)	(30.71)	0.00
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
		Spread Change	23 Jan 2025											0.00	
		NEW	23 Jan 2025		4303.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453056		NEW	20 Dec 2034	0	TW0004303003	TWD		100.00	(989.2857)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	23 Jan 2025											5.84	
	Close	NEW	05 Feb 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.269936	(260,318.98)		2.00	1.000000
SDB3262115524	Close	NEW	09 Nov 2034	(16,000)	CNE100003605	CNY	7.288600	90.00	50.0000	ACT/360	2.230494	(35,687.90)	(37,996.91)	(7.14)	0.00
	Sell	Full Termination	23 Jan 2025											2.50	
	Close	NEW	05 Feb 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.264199	(213,061.01)		2.00	1.000000
SDB3262115524	Close	NEW	09 Nov 2034	(13,100)	CNE100003605	CNY	7.288600	90.00	50.0000	ACT/360	2.230453	(29,218.93)	(30,297.40)	(5.85)	0.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	23 Jan 2025											0.00	
		NEW	23 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265882612		NEW	25 Jan 2035	0	CNE100002MT6	CNY		100.00	(1,650.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
	Buy	New Trade	23 Jan 2025											0.00	
	Open	NEW	05 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.639901	61,379.55		0.00	1.000000
SDB3266102844	Open	NEW	26 Jan 2035	4,500	CNE100002MT6	CNY	7.288600	90.00	50.0000	ACT/360	1.871402	8,421.31	8,421.31	0.00	0.00
	Sell	Full Termination	23 Jan 2025											5.84	
	Close	NEW	05 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.528388	(60,877.75)		2.00	1.000000
SDB3266102844	Close	NEW	26 Jan 2035	(4,500)	CNE100002MT6	CNY	7.288600	90.00	50.0000	ACT/360	1.854647	(8,345.91)	(8,421.31)	(1.67)	0.00
	Sell	New Trade	23 Jan 2025											5.84	
	Open	NEW	05 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.528388	(114,991.30)		2.00	1.000000
SDB3266102882	Open	NEW	26 Jan 2035	(8,500)	CNE100002MT6	CNY	7.288600	100.00	(1,534.6154)	ACT/360	1.854647	(15,764.50)	(15,764.50)	(3.16)	0.00

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066831553 (Cont.)															
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											2.50	
SDB3266102882	Sell	Upsize Trade	05 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.377503	(2,675.50)	1.834575	2.00	1.000000
	Open	NEW	26 Jan 2035	(200)	CNE100002MT6	CNY	7.288600	100.00	(1,534.6154)	ACT/360	1.834575	(366.92)	(366.92)	(0.07)	0.00
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3264649868	Buy	Full Termination	05 Feb 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.361802	134,703.43	1.239980	0.00	1.000000
	Close	NEW	02 Jan 2035	13,000	CNE100004K29	CNY	7.288600	100.00	(1,600.0000)	ACT/360	1.421645	18,481.38	16,119.74	0.00	0.00
			23 Jan 2025											0.00	
SDB3266102845	Buy	New Trade	05 Feb 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.361802	164,752.65	1.421645	0.00	1.000000
	Open	NEW	26 Jan 2035	15,900	CNE100004K29	CNY	7.288600	90.00	50.0000	ACT/360	1.421645	22,604.16	22,604.16	0.00	0.00
			23 Jan 2025											2.50	
SDB3266102845	Sell	Partial Termination	05 Feb 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.460000	(4,184.00)	1.421645	2.00	1.000000
	Close	NEW	26 Jan 2035	(400)	CNE100004K29	CNY	7.288600	90.00	50.0000	ACT/360	1.434472	(573.79)	(568.66)	(0.11)	0.00
			23 Jan 2025											5.84	
SDB3266102845	Sell	Full Termination	05 Feb 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.845333	(168,102.66)	1.421645	2.00	1.000000
	Close	NEW	26 Jan 2035	(15,500)	CNE100004K29	CNY	7.288600	90.00	50.0000	ACT/360	1.486819	(23,045.69)	(22,035.50)	(4.61)	0.00
			23 Jan 2025											5.84	
SDB3266102890	Sell	New Trade	05 Feb 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.845333	(78,086.40)	1.486819	2.00	1.000000
	Open	NEW	26 Jan 2035	(7,200)	CNE100004K29	CNY	7.288600	100.00	(1,525.0000)	ACT/360	1.486819	(10,705.10)	(10,705.10)	(2.14)	0.00
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3265959642	Buy	Upsize Trade	05 Feb 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	133.989695	109,871.55	18.382542	2.00	1.000000
	Open	NEW	25 Jan 2035	820	CNE100005PT2	CNY	7.288600	90.00	50.0000	ACT/360	18.382542	15,073.68	15,073.68	(3.01)	0.00
			23 Jan 2025											0.84	
SDB3265959642	Buy	Upsize Trade	05 Feb 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	131.107210	194,038.67	17.993093	2.00	1.000000
	Open	NEW	25 Jan 2035	1,480	CNE100005PT2	CNY	7.288600	90.00	50.0000	ACT/360	17.993093	26,629.78	26,629.78	(5.32)	0.00
IDEMITSU KOSAN CO.,LTD. CMN															
			23 Jan 2025											0.00	
SDB3260458784	Buy	Partial Termination	27 Jan 2025		5019.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,021.243590	3,982,850.00	1,035.500000	0.65	1.000000
	Close	NEW	29 Sep 2034	3,900	JP3142500002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,021.309971	3,983,108.89	4,038,450.00	(258.89)	0.00
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3260123681	Sell	Upsize Trade	05 Feb 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.057275	(52,863.00)	6.590518	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,100)	CNE100000B81	CNY	7.288600	100.00	(1,533.1021)	ACT/360	6.590518	(7,249.57)	(7,249.57)	(1.45)	0.00
			23 Jan 2025											5.84	
SDB3260123681	Sell	Upsize Trade	05 Feb 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.008753	(38,407.00)	6.581663	2.00	1.000000
	Open	NEW	25 Sep 2034	(800)	CNE100000B81	CNY	7.288600	100.00	(1,533.1021)	ACT/360	6.581663	(5,265.33)	(5,265.33)	(1.05)	0.00
			23 Jan 2025											0.00	
SDB3260123681		Spread Change	23 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100000B81	CNY		100.00	(1,524.7161)	ACT/360	0.000000	0.00	0.00	0.00	0.00
IIDA GROUP HOLDINGS CMN															
			23 Jan 2025											0.00	
SDB3265882599	Sell	Upsize Trade	27 Jan 2025		3291.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,238.909091	(2,462,800.00)	2,238.763562	0.65	1.000000
	Open	NEW	24 Jan 2035	(1,100)	JP3131090007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,238.763562	(2,462,639.92)	(2,462,639.92)	(160.08)	0.00

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066831553 (Cont.)															
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upside Trade	05 Feb 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	172.219997	17,222.00	23.635393	2.00	1.000000
SDB3260961780	Open	NEW	13 Oct 2034	100	CNE100004868	CNY	7.288600	90.00	50.0000	ACT/360	23.635393	2,363.54	2,363.54	(0.47)	0.00
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
			23 Jan 2025											12.50	
	Buy	Upside Trade	24 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	787.393541	48,818.40	9.122581	4.00	1.000000
SDB3264650040	Open	NEW	27 Dec 2034	62	INE335Y01020	INR	86.455000	78.16	75.0000	ACT/360	9.122581	565.60	565.60	(0.23)	0.00
INDORAMA VENTURES PUBLIC COMPANY LIMITED NVDR CMN															
			23 Jan 2025											0.21	
	Buy	New Trade	27 Jan 2025		IVL_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	22.695759	213,340.13	0.667607	4.00	1.000000
SDB3266104679	Open	NEW	25 Jan 2035	9,400	TH1027010R10	THB	34.010000	90.00	40.0000	ACT/360	0.667607	6,275.51	6,275.51	(2.51)	0.00
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.005590	1,048,292.92	2.616521	2.00	1.000000
SDB3264649850	Close	NEW	02 Jan 2035	52,400	CNE000001QZ7	CNY	7.288600	100.00	(170.5777)	ACT/360	2.745558	143,867.24	137,105.70	(28.77)	0.00
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.981836	479,564.06	2.616521	2.00	1.000000
SDB3264649850	Close	NEW	02 Jan 2035	24,000	CNE000001QZ7	CNY	7.288600	100.00	(170.5777)	ACT/360	2.741382	65,793.17	62,796.50	(13.16)	0.00
INFORICH CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		9338.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,370.000000	(437,000.00)	4,369.715950	0.65	1.000000
SDB3264649719	Open	NEW	27 Dec 2034	(100)	JP3153830009	JPY	1.000000	92.00	(650.0000)	ACT/365	4,369.715950	(436,971.59)	(436,971.59)	(28.41)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		9338.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264649719		NEW	27 Dec 2034	0	JP3153830009	JPY		92.00	(651.2500)	ACT/365	0.000000	0.00	0.00	0.00	0.00
INFOSYS LIMITED CMN															
			23 Jan 2025											11.00	
	Sell	Partial Termination	24 Jan 2025		INFY.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,868.762965	(24,520,038.86)	20.952128	4.00	1.000000
SDB3265890695	Close	NEW	23 Jan 2035	(13,121)	INE09A01021	INR	86.455000	78.16	75.0000	ACT/360	21.583018	(283,190.78)	(274,912.87)	(113.45)	0.00
INFRATIL LIMITED CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	28 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	11.785033	(16,322.27)	11.783265	1.50	1.000000
SDB3260121440	Open	NEW	22 Sep 2034	(1,385)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.783265	(16,319.82)	(16,319.82)	(2.45)	0.00
INFRONEER HOLDINGS INC. CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		5076.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,150.470588	1,955,800.00	1,221.000000	0.65	1.000000
SDB3262741463	Close	NEW	16 Nov 2034	1,700	JP3153850007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,150.545369	1,955,927.13	2,075,700.00	(127.13)	0.00
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.01	
	Buy	Partial Termination	05 Feb 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.780000	178.00	0.254005	2.00	1.000000
SDB3261862950	Close	NEW	02 Nov 2034	100	CNE0000017H1	CNY	7.288600	100.00	(1,195.7481)	ACT/360	0.244266	24.43	25.40	(0.00)	0.00
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.793332	538.00	0.254005	2.00	1.000000
SDB3261862950	Close	NEW	02 Nov 2034	300	CNE0000017H1	CNY	7.288600	100.00	(1,195.7481)	ACT/360	0.246116	73.83	76.20	(0.01)	0.00

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06831553 (Cont.)															
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											(2.50)	
SDB3261862950	Buy	Partial Termination	05 Feb 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.788748	715.50	0.254005	2.00	1.000000
	Close	NEW	02 Nov 2034	400	CNE0000017H1	CNY	7.288600	100.00	(1,195.7481)	ACT/360	0.245405	98.16	101.60	(0.02)	0.00
		Spread Change	23 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261862950		NEW	02 Nov 2034	0	CNE0000017H1	CNY		100.00	(1,190.9533)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
INPEX CMN															
			23 Jan 2025											0.00	
SDB3266038173	Buy	Upsize Trade	27 Jan 2025		1605.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,878.396552	5,447,350.00	1,878.518648	0.65	1.000000
	Open	NEW	24 Jan 2035	2,900	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,878.518648	5,447,704.08	5,447,704.08	(354.08)	0.00
ITOCHU CORPORATION CMN															
			23 Jan 2025											0.00	
SDB3266102826	Buy	New Trade	27 Jan 2025		8001.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	7,144.000000	714,400.00	7,144.464360	0.65	1.000000
	Open	NEW	25 Jan 2035	100	JP3143600009	JPY	1.000000	90.00	25.0000	ACT/365	7,144.464360	714,446.44	714,446.44	(46.44)	0.00
IWATANI INTERNATIONAL CMN															
			23 Jan 2025											0.00	
SDB3264054732	Buy	Full Termination	27 Jan 2025		8088.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,717.714286	2,404,800.00	1,801.991452	0.65	1.000000
	Close	NEW	13 Dec 2034	1,400	JP3151600008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,717.825937	2,404,956.31	2,522,788.03	(156.31)	0.00
JAPAN AIRPORT TERMINAL CMN															
			23 Jan 2025											0.00	
SDB3260427113	Sell	Upsize Trade	27 Jan 2025		9706.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	5,065.000000	(1,013,000.00)	5,064.670775	0.65	1.000000
	Open	NEW	28 Sep 2034	(200)	JP3699400002	JPY	1.000000	92.00	(25.0000)	ACT/365	5,064.670775	(1,012,934.16)	(1,012,934.16)	(65.84)	0.00
JAPAN POST BANK CMN															
			23 Jan 2025											0.00	
SDB3265743509	Buy	Full Termination	27 Jan 2025		7182.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,548.147186	35,762,200.00	1,539.766294	0.65	1.000000
	Close	NEW	18 Jan 2035	23,100	JP3946750001	JPY	1.000000	92.00	(25.0000)	ACT/365	1,548.247816	35,764,524.55	35,568,601.40	(2,324.54)	0.00
JFE HOLDINGS CMN															
			23 Jan 2025											0.00	
SDB3261928013	Buy	Partial Termination	27 Jan 2025		5411.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,743.659091	3,836,050.00	1,779.500000	0.65	1.000000
	Close	NEW	01 Nov 2034	2,200	JP3386030005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,743.772429	3,836,299.34	3,914,900.00	(249.34)	0.00
JGC HOLDINGS CMN															
			23 Jan 2025											0.00	
SDB3260760801	Sell	Upsize Trade	27 Jan 2025		1963.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,303.833333	(391,150.00)	1,303.748584	0.65	1.000000
	Open	NEW	12 Oct 2034	(300)	JP3667600005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,303.748584	(391,124.58)	(391,124.58)	(25.42)	0.00
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3263530600		Spread Change	23 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100001914	CNY		100.00	(1,769.1380)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3263707292	Sell	Upsize Trade	05 Feb 2025		600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.544018	(204,241.99)	1.308418	2.00	1.000000
	Open	NEW	08 Dec 2034	(21,400)	CNE000001HW3	CNY	7.288600	100.00	(1,829.6375)	ACT/360	1.308418	(28,000.15)	(28,000.15)	(5.60)	0.00

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06831553 (Cont.)															
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.549528	(30,558.49)	1.309611	2.00	1.000000
SDB3263707292	Open	NEW	08 Dec 2034	(3,200)	CNE000001HW3	CNY	7.288600	100.00	(1,829.6375)	ACT/360	1.309611	(4,190.76)	(4,190.76)	(0.84)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263707292	Open	NEW	08 Dec 2034	0	CNE000001HW3	CNY	100.00		(1,824.5114)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265604103	Open	NEW	18 Jan 2035	0	CNE000000XG5	CNY	100.00		(1,832.9335)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		603279.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.604997	1,660.50	2.278101	2.00	1.000000
SDB3260760868	Open	NEW	12 Oct 2034	100	CNE100003M36	CNY	7.288600	90.00	50.0000	ACT/360	2.278101	227.81	227.81	(0.05)	0.00
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		603279.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.444998	9,867.00	2.256904	2.00	1.000000
SDB3260760868	Open	NEW	12 Oct 2034	600	CNE100003M36	CNY	7.288600	90.00	50.0000	ACT/360	2.256904	1,354.14	1,354.14	(0.27)	0.00
JIO FINANCIAL SERVICES LTD CMN															
			23 Jan 2025											12.50	
	Buy	Upsize Trade	24 Jan 2025		JIOFNS	USD	USD		4.330000	USD-Federal Funds-H.15	260.205339	10,222,166.74	3.014686	4.00	1.000000
SDB3265531691	Open	NEW	16 Jan 2035	39,285	INE758E01017	INR	86.455000	78.16	75.0000	ACT/360	3.014686	118,431.94	118,431.94	(47.29)	0.00
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		000799.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.847497	(19,139.00)	6.559556	2.00	1.000000
SDB3265743546	Open	NEW	19 Jan 2035	(400)	CNE000000S92	CNY	7.288600	100.00	(2,250.0000)	ACT/360	6.559556	(2,623.82)	(2,623.82)	(0.53)	0.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.852700	(40,154.99)	1.539050	2.00	1.000000
SDB3260123314	Close	NEW	25 Sep 2034	(3,700)	CNE000001816	CNY	7.288600	90.00	50.0000	ACT/360	1.487829	(5,504.97)	(5,694.48)	(1.10)	0.00
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.852142	(7,596.50)	1.539050	2.00	1.000000
SDB3260123314	Close	NEW	25 Sep 2034	(700)	CNE000001816	CNY	7.288600	90.00	50.0000	ACT/360	1.488250	(1,041.78)	(1,077.34)	(0.21)	0.00
K'S HOLDINGS CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		8282.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,399.100001	699,550.00	1,408.000000	0.65	1.000000
SDB3264178810	Close	NEW	14 Dec 2034	500	JP3277150003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,399.190942	699,595.47	704,000.00	(45.47)	0.00
KAJIMA CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		1812.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,634.390244	10,801,000.00	2,881.000000	0.65	1.000000
SDB3261724255	Close	NEW	27 Oct 2034	4,100	JP3210200006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,634.561479	10,801,702.06	11,812,100.00	(702.07)	0.00

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066831553 (Cont.)															
KAKAKU.COM, INC. CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		2371.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,341.000000	702,300.00	2,341.152165	0.65	1.000000
SDB3260121487	Open	NEW	22 Sep 2034	300	JP3206000006	JPY	1.000000	90.00	25.0000	ACT/365	2,341.152165	702,345.65	702,345.65	(45.65)	0.00
KAMIGUMI CMN															
			23 Jan 2025											0.00	
	Sell	Full Termination	27 Jan 2025		9364.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,359.387097	(20,828,200.00)	3,361.686237	0.65	1.000000
SDB3265670261	Close	NEW	17 Jan 2035	(6,200)	JP3219000001	JPY	1.000000	90.00	25.0000	ACT/365	3,359.168737	(20,826,846.17)	(20,842,454.67)	(1,353.83)	0.00
KAO CORP LTD CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		4452.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	5,988.571428	(4,192,000.00)	5,988.182171	0.65	1.000000
SDB3262681154	Open	NEW	15 Nov 2034	(700)	JP3205800000	JPY	1.000000	92.00	(25.0000)	ACT/365	5,988.182171	(4,191,727.52)	(4,191,727.52)	(272.48)	0.00
KASIKORNBANK PCL NVDR CMN															
			23 Jan 2025											0.21	
	Buy	Partial Termination	27 Jan 2025		KBANK_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	160.757245	7,780,650.66	4.664846	4.00	1.000000
SDB3265276894	Close	NEW	10 Jan 2035	48,400	TH0016010R14	THB	34.010000	100.00	(50.0000)	ACT/360	4.728754	228,871.69	225,778.55	(91.51)	0.00
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		7012.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	6,844.000000	12,319,200.00	6,844.444860	0.65	1.000000
SDB3265345608	Open	NEW	11 Jan 2035	1,800	JP3224200000	JPY	1.000000	90.00	25.0000	ACT/365	6,844.444860	12,320,000.75	12,320,000.75	(800.75)	0.00
KAWASAKI KISEN KAISHA, LTD. CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		9107.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,937.764706	3,294,200.00	1,937.890661	0.65	1.000000
SDB3265604050	Open	NEW	17 Jan 2035	1,700	JP3223800008	JPY	1.000000	90.00	25.0000	ACT/365	1,937.890661	3,294,414.12	3,294,414.12	(214.12)	0.00
KEYENCE CORP. CMN															
			23 Jan 2025											0.00	
	Buy	New Trade	27 Jan 2025		6861.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	68,466.666667	20,540,000.00	68,471.117000	0.65	1.000000
SDB3266102871	Open	NEW	25 Jan 2035	300	JP3236200006	JPY	1.000000	90.00	25.0000	ACT/365	68,471.117000	20,541,335.10	20,541,335.10	(1,335.10)	0.00
KINDEN CORPORATION CMN															
			23 Jan 2025											0.00	
	Sell	Full Termination	27 Jan 2025		1944.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,036.481481	(8,198,500.00)	3,038.854454	0.65	1.000000
SDB3263707279	Close	NEW	07 Dec 2034	(2,700)	JP3263000006	JPY	1.000000	90.00	25.0000	ACT/365	3,036.284110	(8,197,967.10)	(8,204,907.03)	(532.90)	0.00
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.013428	(124,719.51)	1.780650	2.00	1.000000
SDB3260264474	Close	NEW	10 Oct 2034	(8,900)	CNE100000XB5	CNY	7.288600	90.00	50.0000	ACT/360	1.921785	(17,103.89)	(15,847.78)	(3.42)	0.00
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.086148	(423,993.05)	1.765275	2.00	1.000000
SDB3260264474	Close	NEW	10 Oct 2034	(30,100)	CNE100000XB5	CNY	7.288600	90.00	50.0000	ACT/360	1.931112	(58,126.47)	(53,134.78)	(11.63)	0.00
KINGSOFT CLOUD HOLDINGS LTD CMN															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		3896.HK	HKD	HKD		2.654370	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263707272		NEW	07 Dec 2034	0	KYG5264S1012	HKD		100.00	(757.1428)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
KIRIN HOLDINGS COMPANY, LTD CMN															
	Buy	Partial Termination	23 Jan 2025											0.00	
SDB3260121458	Close	NEW	27 Jan 2025 22 Sep 2034		2503.T 500 JP3258000003	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,922.900000 1,923.024988	961,450.00 961,512.49	2,049.000000 1,024,500.00	0.65 (62.49)	1.000000 0.00
KOMATSU LTD. CMN															
	Sell	Upsize Trade	23 Jan 2025											0.00	
SDB3265959660	Open	NEW	27 Jan 2025 24 Jan 2035		6301.T (3,100) JP3304200003	JPY JPY	JPY	100.00	0.228647 (25.0000)	JPY-BOJ-TONAT ACT/365	4,489.774193 4,489.482358	(13,918,300.00) (13,917,395.31)	4,489.482358 (13,917,395.31)	0.65 (904.69)	1.000000 0.00
KOTOBUKI SPIRITS CO., LTD. CMN															
	Sell	Partial Termination	23 Jan 2025											0.00	
SDB3260427124	Close	NEW	27 Jan 2025 28 Sep 2034		2222.T (700) JP3299600001	JPY JPY	JPY	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	2,265.857143 2,265.709862	(1,586,100.00) (1,585,996.90)	2,179.000000 (1,525,300.00)	0.65 (103.10)	1.000000 0.00
KUBOTA CORP CMN															
	Sell	Upsize Trade	23 Jan 2025											0.00	
SDB3265743533	Open	NEW	27 Jan 2025 18 Jan 2035		6326.T (100) JP3266400005	JPY JPY	JPY	92.00	0.228647 (25.0000)	JPY-BOJ-TONAT ACT/365	1,895.000000 1,894.876825	(189,500.00) (189,487.68)	1,894.876825 (189,487.68)	0.65 (12.32)	1.000000 0.00
KUSURI NO AOKI HOLDINGS ORD CMN															
	Sell	Upsize Trade	23 Jan 2025											0.00	
SDB3264753536	Open	NEW	27 Jan 2025 27 Dec 2034		3549.T (100) JP3266190002	JPY JPY	JPY	92.00	0.228647 (25.0000)	JPY-BOJ-TONAT ACT/365	3,082.000000 3,081.799670	(308,200.00) (308,179.97)	3,081.799670 (308,179.97)	0.65 (20.03)	1.000000 0.00
KYORITSU MAINTENANCE CMN															
	Buy	Partial Termination	23 Jan 2025											0.00	
SDB3260121407	Close	NEW	27 Jan 2025 22 Sep 2034		9616.T 500 JP3253900009	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	2,896.300001 2,896.488260	1,448,150.00 1,448,244.13	2,928.500000 1,464,250.00	0.65 (94.13)	1.000000 0.00
LAND CMN															
	Sell	Upsize Trade	23 Jan 2025											0.00	
SDB3264520313	Open	NEW	27 Jan 2025 21 Dec 2034		8918.T (191,600) JP3968800007	JPY JPY	JPY	92.00	0.228647 (50.0000)	JPY-BOJ-TONAT ACT/365	7.130480 7.130017	(1,366,199.97) (1,366,111.26)	7.130017 (1,366,111.26)	0.65 (88.80)	1.000000 0.00
LEOPALACE21 CORPORATION CMN															
	Sell	Upsize Trade	23 Jan 2025											0.00	
SDB3265959619	Open	NEW	27 Jan 2025 24 Jan 2035		8848.T (2,000) JP3167500002	JPY JPY	JPY	100.00	0.228647 (25.0000)	JPY-BOJ-TONAT ACT/365	545.650000 545.614533	(1,091,300.00) (1,091,229.07)	545.614533 (1,091,229.07)	0.65 (70.93)	1.000000 0.00
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	23 Jan 2025											2.50	
SDB3260123395	Open	NEW	05 Feb 2025 25 Sep 2034		603477.SH (2,300) CNE100002T63	USD CNY	USD	100.00	4.330000 (1,061.1204)	USD-Federal Funds-H.15 ACT/360	16.866085 2.312995	(38,792.00) (5,319.89)	2.312995 (5,319.89)	2.00 (1.06)	1.000000 0.00
	Sell	Upsize Trade	23 Jan 2025											5.84	
SDB3260123395	Open	NEW	05 Feb 2025 25 Sep 2034		603477.SH (3,100) CNE100002T63	USD CNY	USD	100.00	4.330000 (1,061.1204)	USD-Federal Funds-H.15 ACT/360	16.890967 2.315633	(52,362.00) (7,178.46)	2.315633 (7,178.46)	2.00 (1.44)	1.000000 0.00
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	23 Jan 2025											0.84	
SDB3260123126	Open	NEW	05 Feb 2025 25 Sep 2034		002250.ZK 5,300 CNE100000C15	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	5.904152 0.810283	31,292.01 4,294.50	0.810283 4,294.50	2.00 (0.86)	1.000000 0.00

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066831553 (Cont.)															
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		002250.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.948502	5,948.50	0.816097	2.00	1.000000
SDB3260123126	Open	NEW	25 Sep 2034	1,000	CNE100000C15	CNY	7.288600	90.00	50.0000	ACT/360	0.816097	816.10	816.10	(0.16)	0.00
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600758.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.305997	(6,611.99)	0.453229	2.00	1.000000
SDB3265465945	Open	NEW	16 Jan 2035	(2,000)	CNE000000MW5	CNY	7.288600	100.00	(1,350.0000)	ACT/360	0.453229	(906.46)	(906.46)	(0.18)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600758.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.308997	(6,617.99)	0.453792	2.00	1.000000
SDB3265465945	Open	NEW	16 Jan 2035	(2,000)	CNE000000MW5	CNY	7.288600	100.00	(1,350.0000)	ACT/360	0.453792	(907.58)	(907.58)	(0.18)	0.00
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.709999	(1,471.00)	2.017312	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(100)	CNE1000035N9	CNY	7.288600	100.00	(1,775.8787)	ACT/360	2.017312	(201.73)	(201.73)	(0.04)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.852000	(7,426.00)	2.036105	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(500)	CNE1000035N9	CNY	7.288600	100.00	(1,775.8787)	ACT/360	2.036105	(1,018.05)	(1,018.05)	(0.20)	0.00
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261654688		NEW	27 Oct 2034	0	CNE000001HQ5	CNY		100.00	(1,785.3430)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.689190	(13,650.00)	0.505762	2.00	1.000000
SDB3266038242	Open	NEW	25 Jan 2035	(3,700)	CNE000001HQ5	CNY	7.288600	100.00	(1,750.0000)	ACT/360	0.505762	(1,871.32)	(1,871.32)	(0.37)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.712727	(8,168.00)	0.509159	2.00	1.000000
SDB3266038242	Open	NEW	25 Jan 2035	(2,200)	CNE000001HQ5	CNY	7.288600	100.00	(1,750.0000)	ACT/360	0.509159	(1,120.15)	(1,120.15)	(0.22)	0.00
LONGKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800193		NEW	20 Nov 2034	0	CNE0000005T1	CNY		100.00	(1,128.6782)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.370301	(442,035.53)	2.793559	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(21,700)	CNE100004116	CNY	7.288600	100.00	(2,013.0472)	ACT/360	2.793559	(60,620.23)	(60,620.23)	(12.13)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.665091	(231,449.02)	2.833039	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(11,200)	CNE100004116	CNY	7.288600	100.00	(2,013.0472)	ACT/360	2.833039	(31,730.04)	(31,730.04)	(6.35)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263242831		NEW	30 Nov 2034	0	CNE100004116	CNY		100.00	(1,998.0412)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.080374	1,394,797.02	5.550179	2.00	1.000000
SDB3266038174	Close	NEW	25 Jan 2035	34,800	CNE1000007P3	CNY	7.288600	100.00	(250.0000)	ACT/360	5.500612	191,421.30	193,146.23	(38.27)	0.00

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066831553 (Cont.)															
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											0.01	
SDB3266038174	Buy	Partial Termination	05 Feb 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.660003	27,762.00	5.550179	2.00	1.000000
	Close	NEW	25 Jan 2035	700	CNE100000TP3	CNY	7.288600	100.00	(250.0000)	ACT/360	5.442466	3,809.73	3,885.13	(0.76)	0.00
			23 Jan 2025											(2.50)	
SDB3266038174	Buy	Full Termination	05 Feb 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.157639	883,468.06	5.557795	2.00	1.000000
	Close	NEW	25 Jan 2035	22,000	CNE100000TP3	CNY	7.288600	100.00	(250.0000)	ACT/360	5.509375	121,206.25	122,271.49	(24.24)	0.00
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
SDB3263707259	Buy	Full Termination	28 Jan 2025		LYC.AX	AUD	AUD		4.335299	AUD-OIS-RBA	6.661933	10,339.32	6.606021	1.00	1.000000
	Close	NEW	07 Dec 2034	1,552	AU000000LYC6	AUD	1.000000	100.00	(25.0000)	ACT/365	6.662599	10,340.35	10,252.54	(1.03)	0.00
M&A RESEARCH INSTITUTE HOLDING CMN															
			23 Jan 2025											0.00	
SDB3262178991	Buy	Upsize Trade	27 Jan 2025		9552.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,937.000000	193,700.00	1,937.125905	0.65	1.000000
	Open	NEW	08 Nov 2034	100	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	1,937.125905	193,712.59	193,712.59	(12.59)	0.00
MARUBENI CORPORATION CMN															
			23 Jan 2025											0.00	
SDB3264753543	Buy	Partial Termination	27 Jan 2025		8002.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,266.700001	1,133,350.00	2,392.500000	0.65	1.000000
	Close	NEW	27 Dec 2034	500	JP3877600001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,266.847336	1,133,423.67	1,196,250.00	(73.67)	0.00
MATSUKIYOCOCOKARA CMN															
			23 Jan 2025											0.00	
SDB3262055918	Sell	Upsize Trade	27 Jan 2025		3088.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,271.666666	(681,500.00)	2,271.519008	0.65	1.000000
	Open	NEW	06 Nov 2034	(300)	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,271.519008	(681,455.70)	(681,455.70)	(44.30)	0.00
MERCARI CMN															
			23 Jan 2025											0.00	
SDB3262179001	Sell	Upsize Trade	27 Jan 2025		4385.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,757.950000	(1,757,950.00)	1,757.835733	0.65	1.000000
	Open	NEW	08 Nov 2034	(1,000)	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,757.835733	(1,757,835.73)	(1,757,835.73)	(114.27)	0.00
MINEBEA MITSUMI CMN															
			23 Jan 2025											0.00	
SDB3266038177	Buy	Upsize Trade	27 Jan 2025		6479.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,497.571429	1,748,300.00	2,497.733771	0.65	1.000000
	Open	NEW	24 Jan 2035	700	JP3906000009	JPY	1.000000	90.00	25.0000	ACT/365	2,497.733771	1,748,413.64	1,748,413.64	(113.64)	0.00
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
SDB3262055937	Buy	Partial Termination	28 Jan 2025		MIN.AX	AUD	AUD		4.335299	AUD-OIS-RBA	35.601691	89,075.43	34.299070	1.00	1.000000
	Close	NEW	03 Nov 2034	2,502	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	35.605251	89,084.34	85,816.27	(8.91)	0.00
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3265406609	Sell	Upsize Trade	05 Feb 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.088570	(35,886.00)	2.342723	2.00	1.000000
	Open	NEW	12 Jan 2035	(2,100)	CNE1000040Z3	CNY	7.288600	100.00	(1,750.0000)	ACT/360	2.342723	(4,919.72)	(4,919.72)	(0.98)	0.00
			23 Jan 2025											2.50	
SDB3265406609	Sell	Upsize Trade	05 Feb 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.936875	(13,549.50)	2.322703	2.00	1.000000
	Open	NEW	12 Jan 2035	(800)	CNE1000040Z3	CNY	7.288600	100.00	(1,750.0000)	ACT/360	2.322703	(1,858.16)	(1,858.16)	(0.37)	0.00

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066831553 (Cont.)															
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			23 Jan 2025											0.00	
SDB3260121552	Sell	Partial Termination	28 Jan 2025		MGR.AX	AUD	AUD		4.335299	AUD-OIS-RBA	1.934942	(2,536.71)	1.875000	1.00	1.000000
	Close	NEW	22 Sep 2034	(1,311)	AU000000MGR9	AUD	1.000000	100.00	25.0000	ACT/365	1.934749	(2,536.46)	(2,458.13)	(0.25)	0.00
MITSUBISHI ELEC CORP CMN															
			23 Jan 2025											0.00	
SDB3265345635	Sell	Full Termination	27 Jan 2025		6503.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,666.681818	(2,933,350.00)	2,557.291213	0.65	1.000000
	Close	NEW	11 Jan 2035	(1,100)	JP3902400005	JPY	1.000000	90.00	25.0000	ACT/365	2,666.508484	(2,933,159.33)	(2,813,020.33)	(190.67)	0.00
MITSUBISHI HEAVY IND CMN															
			23 Jan 2025											0.00	
SDB3264753544	Buy	Upsize Trade	27 Jan 2025		7011.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,229.666667	9,364,600.00	2,229.811595	0.65	1.000000
	Open	NEW	27 Dec 2034	4,200	JP3900000005	JPY	1.000000	90.00	25.0000	ACT/365	2,229.811595	9,365,208.70	9,365,208.70	(608.70)	0.00
MITSUBISHI MOTORS CMN															
			23 Jan 2025											0.00	
SDB3260962543	Sell	Upsize Trade	27 Jan 2025		7211.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	476.426531	(2,334,490.00)	476.395563	0.65	1.000000
	Open	NEW	12 Oct 2034	(4,900)	JP3899800001	JPY	1.000000	92.00	(25.0000)	ACT/365	476.395563	(2,334,338.26)	(2,334,338.26)	(151.74)	0.00
mitsui fUDOSAN CO., LTD. CMN															
			23 Jan 2025											0.00	
SDB3265959656	Sell	Upsize Trade	27 Jan 2025		8801.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,302.900001	(651,450.00)	1,302.815312	0.65	1.000000
	Open	NEW	24 Jan 2035	(500)	JP3893200000	JPY	1.000000	100.00	(25.0000)	ACT/365	1,302.815312	(651,407.66)	(651,407.66)	(42.34)	0.00
MIZUHO FINANCIAL GROUP CMN															
			23 Jan 2025											0.00	
SDB3266102831	Buy	New Trade	27 Jan 2025		8411.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,946.200000	3,946,200.00	3,946.456503	0.65	1.000000
	Open	NEW	25 Jan 2035	1,000	JP3885780001	JPY	1.000000	90.00	25.0000	ACT/365	3,946.456503	3,946,456.50	3,946,456.50	(256.50)	0.00
MONEY FORWARD, INC. CMN															
			23 Jan 2025											0.00	
SDB3260121421	Sell	Upsize Trade	27 Jan 2025		3994.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,999.000000	(799,800.00)	3,998.740065	0.65	1.000000
	Open	NEW	22 Sep 2034	(200)	JP3869960009	JPY	1.000000	92.00	(25.0000)	ACT/365	3,998.740065	(799,748.01)	(799,748.01)	(51.99)	0.00
MUANGTHAI CAPITAL PCL NVDR															
			23 Jan 2025											0.21	
SDB3260121409	Sell	Upsize Trade	27 Jan 2025		MTC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	44.062486	(105,749.97)	1.295029	4.00	1.000000
	Open	NEW	22 Sep 2034	(2,400)	TH6068010R19	THB	34.010000	100.00	(2,568.6401)	ACT/360	1.295029	(3,108.07)	(3,108.07)	(1.24)	0.00
NAMURA SHIPBUILDING CO., LTD. CMN															
			23 Jan 2025											0.00	
SDB3264390143	Buy	Partial Termination	27 Jan 2025		7014.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,838.000000	183,800.00	1,747.000000	0.65	1.000000
	Close	NEW	20 Dec 2034	100	JP3651400008	JPY	1.000000	92.00	(190.1315)	ACT/365	1,838.119470	183,811.95	174,700.00	(11.95)	0.00
NANJING XINWANG TECH COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3266102853	Sell	New Trade	05 Feb 2025		600403.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.715001	(271.50)	0.372332	2.00	1.000000
	Open	NEW	26 Jan 2035	(100)	CNE000001G12	CNY	7.288600	100.00	(1,475.0000)	ACT/360	0.372332	(37.23)	(37.23)	(0.01)	0.00
			23 Jan 2025											5.84	
SDB3266102853	Sell	Upsize Trade	05 Feb 2025		600403.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.735807	(145,544.93)	0.375060	2.00	1.000000
	Open	NEW	26 Jan 2035	(53,200)	CNE000001G12	CNY	7.288600	100.00	(1,475.0000)	ACT/360	0.375060	(19,953.19)	(19,953.19)	(3.99)	0.00

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066831553 (Cont.)															
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		600406.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.125983	(709,967.68)	3.444085	2.00	1.000000
SDB3262800246	Close	NEW	20 Nov 2034	(30,700)	CNE000001G38	CNY	7.288600	90.00	50.0000	ACT/360	3.170410	(97,331.59)	(105,733.41)	(19.48)	0.00
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		600406.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.132677	(164,242.01)	3.444085	2.00	1.000000
SDB3262800246	Close	NEW	20 Nov 2034	(7,100)	CNE000001G38	CNY	7.288600	90.00	50.0000	ACT/360	3.172388	(22,523.95)	(24,453.00)	(4.51)	0.00
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	28 Jan 2025		NAB.AX	AUD	AUD		4.335042	AUD-OIS-RBA	39.155730	(423,704.15)	39.151814	1.00	1.000000
SDB3266038156	Open	NEW	24 Jan 2035	(10,821)	AU000000NAB4	AUD	1.000000	100.00	(25.0000)	ACT/365	39.151814	(423,661.78)	(423,661.78)	(42.37)	0.00
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265670281		NEW	18 Jan 2035	0	CNE100000NT8	CNY		100.00	(1,772.5388)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		601336.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.875000	29,325.00	6.705342	2.00	1.000000
SDB3265201655	Open	NEW	11 Jan 2035	600	CNE1000019Y0	CNY	7.288600	90.00	50.0000	ACT/360	6.705342	4,023.21	4,023.21	(0.80)	0.00
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		601336.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.757501	39,006.00	6.691457	2.00	1.000000
SDB3265201655	Open	NEW	11 Jan 2035	800	CNE1000019Y0	CNY	7.288600	90.00	50.0000	ACT/360	6.691457	5,353.17	5,353.17	(1.07)	0.00
NEXTAGE CO. LTD. CMN															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	27 Jan 2025		3186.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,433.538462	(1,863,600.00)	1,433.445282	0.65	1.000000
SDB3265345643	Open	NEW	11 Jan 2035	(1,300)	JP3758210003	JPY	1.000000	92.00	(88.9322)	ACT/365	1,433.445282	(1,863,478.87)	(1,863,478.87)	(121.13)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		3186.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265345643		NEW	11 Jan 2035	0	JP3758210003	JPY		92.00	(89.5833)	ACT/365	0.000000	0.00	0.00	0.00	0.00
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	28 Jan 2025		NXT.AX	AUD	AUD		4.335042	AUD-OIS-RBA	16.052930	(17,337.16)	16.051325	1.00	1.000000
SDB3263530573	Open	NEW	06 Dec 2034	(1,080)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	16.051325	(17,335.43)	(17,335.43)	(1.73)	0.00
NIDEC CMN															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		6594.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,929.000000	878,700.00	2,929.190385	0.65	1.000000
SDB3265959624	Open	NEW	24 Jan 2035	300	JP3734800000	JPY	1.000000	90.00	25.0000	ACT/365	2,929.190385	878,757.12	878,757.12	(57.12)	0.00
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	New Trade	05 Feb 2025		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	87.766667	52,660.00	12.045057	2.00	1.000000
SDB3266102874	Open	NEW	26 Jan 2035	600	CNE1000052S3	CNY	7.288600	90.00	50.0000	ACT/360	12.045057	7,227.03	7,227.03	(1.44)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	87.914999	8,791.50	12.061384	2.00	1.000000
SDB3266102874	Open	NEW	26 Jan 2035	100	CNE1000052S3	CNY	7.288600	90.00	50.0000	ACT/360	12.061384	1,206.14	1,206.14	(0.24)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
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066831553 (Cont.)															
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	112.300001	(11,230.00)	15.395542	2.00	1.000000
SDB3265959621	Open	NEW	25 Jan 2035	(100)	CNE100004G17	CNY	7.288600	100.00	(2,250.0000)	ACT/360	15.395542	(1,539.55)	(1,539.55)	(0.31)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	112.289999	(11,229.00)	15.399318	2.00	1.000000
SDB3265959621	Open	NEW	25 Jan 2035	(100)	CNE100004G17	CNY	7.288600	100.00	(2,250.0000)	ACT/360	15.399318	(1,539.93)	(1,539.93)	(0.31)	0.00
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		002896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.280000	(4,928.00)	5.245333	2.00	1.000000
SDB3260122703	Close	NEW	25 Sep 2034	(100)	CNE1000032Q9	CNY	7.288600	90.00	50.0000	ACT/360	6.758201	(675.82)	(524.53)	(0.14)	0.00
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 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	(425.2812)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NIPPON ELEC GLASS CO LTD															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		5214.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,403.666667	1,021,100.00	3,371.000000	0.65	1.000000
SDB3260121508	Close	NEW	22 Sep 2034	300	JP3733400000	JPY	1.000000	92.05	(25.0000)	ACT/365	3,403.887905	1,021,166.37	1,011,300.00	(66.37)	0.00
NIPPON PAINT CO., LTD. CMN															
			23 Jan 2025											0.00	
	Sell	Partial Termination	27 Jan 2025		4612.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,013.666666	(608,200.00)	1,023.500000	0.65	1.000000
SDB3264255559	Close	NEW	15 Dec 2034	(600)	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	1,013.600778	(608,160.47)	(614,100.00)	(39.53)	0.00
NIPPON SHOKUBAI LTD CMN															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		4114.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,879.666667	563,900.00	1,879.788845	0.65	1.000000
SDB3260760812	Open	NEW	12 Oct 2034	300	JP3715200006	JPY	1.000000	90.00	25.0000	ACT/365	1,879.788845	563,936.65	563,936.65	(36.65)	0.00
NIPPON STEEL CMN															
		Div Pay Ratio Change	23 Jan 2025											0.00	
		NEW	23 Jan 2025		5401.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3266038184			24 Jan 2035	0	JP3381000003	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			23 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		5401.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	3,101.928572	4,342,700.00	3,103.369696	0.65	1.000000
SDB3266038184	Close	AMEND	24 Jan 2035	1,400	JP3381000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,102.130197	4,342,982.28	4,344,717.57	(282.28)	0.00
NIPPON TELEGP& TELE CMN															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		9432.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	150.842812	4,826,969.98	150.852617	0.65	1.000000
SDB3265810068	Open	NEW	19 Jan 2035	32,000	JP3735400008	JPY	1.000000	90.00	25.0000	ACT/365	150.852617	4,827,283.74	4,827,283.74	(313.75)	0.00
NIPPON YUSEN KABUSHIKI KAISHA CMN															
			23 Jan 2025											0.00	
	Buy	New Trade	27 Jan 2025		9101.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,736.276596	22,260,500.00	4,736.584454	0.65	1.000000
SDB3266102862	Open	NEW	25 Jan 2035	4,700	JP3753000003	JPY	1.000000	90.00	25.0000	ACT/365	4,736.584454	22,261,946.93	22,261,946.93	(1,446.93)	0.00

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066831553 (Cont.)															
NITORI CO LTD CMN															
	Buy	Partial Termination	23 Jan 2025											0.00	
	Close	NEW	27 Jan 2025		9843.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	18,653.333333	16,788,000.00	18,289.490118	0.65	1.000000
SDB3265465923			12 Jan 2035	900	JP3756100008	JPY	1.000000	92.00	(25.0000)	ACT/365	18,654.545800	16,789,091.22	16,460,541.11	(1,091.22)	0.00
NITTO DENKO CMN															
	Sell	Partial Termination	23 Jan 2025											0.00	
	Close	NEW	27 Jan 2025		6988.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,761.965517	(8,009,700.00)	2,697.797472	0.65	1.000000
SDB3265201704			11 Jan 2035	(2,900)	JP3684000007	JPY	1.000000	90.00	25.0000	ACT/365	2,761.785989	(8,009,179.37)	(7,823,612.67)	(520.63)	0.00
NOF CORPORATION CMN															
	Buy	Upsize Trade	23 Jan 2025											0.00	
	Open	NEW	27 Jan 2025		4403.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,084.285714	1,459,000.00	2,084.421193	0.65	1.000000
SDB3261588071			25 Oct 2034	700	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,084.421193	1,459,094.84	1,459,094.84	(94.83)	0.00
NONGFU SPRING COMPANY LIMITED CMN CLASS H															
	Buy	Partial Termination	23 Jan 2025											10.85	
	Close	NEW	27 Jan 2025		9633.HK	HKD	HKD		2.654370	HKD-HONIX	34.266667	20,560.00	35.127317	1.20	1.000000
SDB3265670307			17 Jan 2035	600	CNE100004272	HKD	1.000000	100.00	(30.0000)	ACT/365	34.307958	20,584.77	21,076.39	(2.47)	0.00
	Buy	Partial Termination	23 Jan 2025											0.00	
	Close	NEW	27 Jan 2025		9633.HK	HKD	HKD		2.654370	HKD-HONIX	34.402942	116,970.00	35.127317	1.20	1.000000
SDB3265670307			17 Jan 2035	3,400	CNE100004272	HKD	1.000000	100.00	(30.0000)	ACT/365	34.407070	116,984.04	119,432.88	(14.04)	0.00
OBIC BUSINESS CONSULTANTS CMN															
	Buy	Upsize Trade	23 Jan 2025											0.00	
	Open	NEW	27 Jan 2025		4733.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	7,002.500000	1,400,500.00	7,002.955162	0.65	1.000000
SDB3260121423			22 Sep 2034	200	JP3173500004	JPY	1.000000	90.00	25.0000	ACT/365	7,002.955162	1,400,591.03	1,400,591.03	(91.03)	0.00
OBIC CO., LTD CMN															
	Buy	Upsize Trade	23 Jan 2025											0.00	
	Open	NEW	27 Jan 2025		4684.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,500.250000	9,000,500.00	4,500.542516	0.65	1.000000
SDB3260121432			22 Sep 2034	2,000	JP3173400007	JPY	1.000000	90.00	25.0000	ACT/365	4,500.542516	9,001,085.03	9,001,085.03	(585.03)	0.00
OJI HOLDINGS CMN															
	Buy	Partial Termination	23 Jan 2025											0.00	
	Close	NEW	27 Jan 2025		3861.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	629.318750	1,006,910.00	604.100000	0.65	1.000000
SDB3260458794			29 Sep 2034	1,600	JP3174410005	JPY	1.000000	92.00	(25.0000)	ACT/365	629.359656	1,006,975.45	966,560.00	(65.45)	0.00
OLYMPUS CMN															
	Buy	Full Termination	23 Jan 2025											0.00	
	Close	NEW	27 Jan 2025		7733.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,306.490066	34,828,000.00	2,340.389135	0.65	1.000000
SDB3264178805			14 Dec 2034	15,100	JP3201200007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,306.639988	34,830,263.82	35,339,875.93	(2,263.82)	0.00
OMRON CORPORATION CMN															
	Sell	Upsize Trade	23 Jan 2025											0.00	
	Open	NEW	27 Jan 2025		6645.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	5,096.218750	(16,307,900.00)	5,095.887496	0.65	1.000000
SDB3265882581			24 Jan 2035	(3,200)	JP3197800000	JPY	1.000000	92.00	(25.0000)	ACT/365	5,095.887496	(16,306,839.99)	(16,306,839.99)	(1,060.01)	0.00
OPEN HOUSE GROUP CO., LTD. CMN															
	Sell	Upsize Trade	23 Jan 2025											0.00	
	Open	NEW	27 Jan 2025		3288.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	5,062.400000	(2,531,200.00)	5,062.070944	0.65	1.000000
SDB3265604071			17 Jan 2035	(500)	JP3173540000	JPY	1.000000	92.00	(25.0000)	ACT/365	5,062.070944	(2,531,035.47)	(2,531,035.47)	(164.53)	0.00

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066831553 (Cont.)															
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
			23 Jan 2025											12.50	
	Buy	Upside Trade	24 Jan 2025		ORCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	10,070.977273	1,994,053.50	116.680289	4.00	1.000000
SDB3265276899	Open	NEW	09 Jan 2035	198	INE81D01027	INR	86.455000	78.16	75.0000	ACT/360	116.680289	23,102.70	23,102.70	(9.23)	0.00
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
			23 Jan 2025											0.00	
	Buy	Full Termination	28 Jan 2025		ORG.AX	AUD	AUD		4.335299	AUD-OIS-RBA	11.246973	67,256.90	11.223094	1.00	1.000000
SDB3262115576	Close	NEW	08 Nov 2034	5,980	AU000000ORG5	AUD	1.000000	100.00	(25.0000)	ACT/365	11.248098	67,263.63	67,114.10	(6.73)	0.00
ORIX CMN															
			23 Jan 2025											0.00	
	Sell	Full Termination	27 Jan 2025		8591.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,324.115385	(8,642,700.00)	3,208.289170	0.65	1.000000
SDB3265406632	Close	NEW	11 Jan 2035	(2,600)	JP3200450009	JPY	1.000000	90.00	25.0000	ACT/365	3,323.899317	(8,642,138.22)	(8,341,551.84)	(561.78)	0.00
			23 Jan 2025											0.00	
	Sell	New Trade	27 Jan 2025		8591.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,323.577778	(14,956,100.00)	3,323.361745	0.65	1.000000
SDB3266102884	Open	NEW	25 Jan 2035	(4,500)	JP3200450009	JPY	1.000000	100.00	(25.0000)	ACT/365	3,323.361745	(14,955,127.85)	(14,955,127.85)	(972.15)	0.00
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.01	
	Buy	Upside Trade	05 Feb 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.269998	42,176.99	1.134876	2.00	1.000000
SDB3265959630	Open	NEW	25 Jan 2035	5,100	CNE1000007Q1	CNY	7.288600	90.00	50.0000	ACT/360	1.134876	5,787.87	5,787.87	(1.16)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upside Trade	05 Feb 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.282261	1,217,492.37	1.136274	2.00	1.000000
SDB3265959630	Open	NEW	25 Jan 2035	147,000	CNE1000007Q1	CNY	7.288600	90.00	50.0000	ACT/360	1.136274	167,032.28	167,032.28	(33.41)	0.00
			23 Jan 2025											0.84	
	Buy	Upside Trade	05 Feb 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.309974	305,807.04	1.140457	2.00	1.000000
SDB3265959630	Open	NEW	25 Jan 2035	36,800	CNE1000007Q1	CNY	7.288600	90.00	50.0000	ACT/360	1.140457	41,968.82	41,968.82	(8.39)	0.00
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Full Termination	05 Feb 2025		300725.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.848897	61,235.06	4.588471	0.00	1.000000
SDB3264054688	Close	NEW	14 Dec 2034	1,985	CNE1000035K5	CNY	7.288600	100.00	(2,137.0277)	ACT/360	4.232486	8,401.48	9,108.11	0.00	0.00
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Partial Termination	28 Jan 2025		PLS.AX	AUD	AUD		4.335299	AUD-OIS-RBA	2.349522	270.20	2.201983	1.00	1.000000
SDB3264983884	Close	NEW	04 Jan 2035	115	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.349757	270.22	253.23	(0.03)	0.00
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.001003	(4,500.50)	1.234387	2.00	1.000000
SDB3260123573	Open	NEW	25 Sep 2034	(500)	CNE000001PH7	CNY	7.288600	100.00	(957.5157)	ACT/360	1.234387	(617.19)	(617.19)	(0.12)	0.00
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.992423	(29,675.00)	1.232798	2.00	1.000000
SDB3260123573	Open	NEW	25 Sep 2034	(3,300)	CNE000001PH7	CNY	7.288600	100.00	(957.5157)	ACT/360	1.232798	(4,068.23)	(4,068.23)	(0.81)	0.00
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800219		NEW	20 Nov 2034	0	CNE100005998	CNY		100.00	(1,496.5758)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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Fund: ALL
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066831553 (Cont.)															
PLAID INC. (JAPAN) CMN															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	27 Jan 2025		4165.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	824.961539	(2,144,900.00)	824.907916	0.65	1.000000
SDB3265201672	Open	NEW	11 Jan 2035	(2,600)	JP3833270006	JPY	1.000000	92.00	(250.7009)	ACT/365	824.907916	(2,144,760.58)	(2,144,760.58)	(139.42)	0.00
POLYCAB INDIA LIMITED CMN															
	Buy	New Trade	23 Jan 2025											12.50	
	Open	NEW	24 Jan 2035		POLC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,324.862314	15,084,796.62	73.278565	4.00	1.000000
SDB3266104673	Open	NEW	24 Jan 2035	2,385	INE455K01017	INR	86.455000	78.16	75.0000	ACT/360	73.278565	174,769.38	174,769.38	(69.79)	0.00
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	23 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264328874		NEW	21 Dec 2034	0	CNE1000017G1	CNY		100.00	(924.9972)	ACT/360	0.000000	0.00	0.00	0.00	0.00
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
		Spread Change	23 Jan 2025		6770.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3262115563		NEW	08 Nov 2034	0	TW0006770001	TWD		100.00	(298.3377)	ACT/360	0.000000	0.00	0.00	0.00	0.00
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
	Sell	Partial Termination	23 Jan 2025		PME.AX	AUD	AUD		4.335299	AUD-OIS-RBA	269.620000	(539.24)	252.187048	1.00	1.000000
SDB3264120680	Close	NEW	13 Dec 2034	(2)	AU000000PME8	AUD	1.000000	100.00	25.0000	ACT/365	269.593038	(539.19)	(504.37)	(0.05)	0.00
PT BANK CENTRAL ASIA TBK SCRIPLESS															
	Buy	Upsize Trade	23 Jan 2025		BBCA.JK	USD	USD		4.330000	USD-Federal Funds-H.15	9,630.851073	4,490,865,855.34	0.592329	5.00	1.000000
SDB3265058824	Open	NEW	04 Jan 2035	466,300	ID1000109507	IDR	16275.000109	85.00	65.0000	ACT/360	0.592329	276,203.01	276,203.01	(137.97)	0.00
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
	Buy	Upsize Trade	23 Jan 2025		PTTEP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	122.060735	1,306,049.86	3.590477	4.00	1.000000
SDB3260121401	Open	NEW	22 Sep 2034	10,700	TH0355010R16	THB	34.010000	90.00	40.0000	ACT/360	3.590477	38,418.10	38,418.10	(15.36)	0.00
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	New Trade	23 Jan 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.195832	(54,587.50)	2.495355	2.00	1.000000
SDB3266102863	Open	NEW	05 Feb 2025	(3,000)	CNE100000B73	CNY	7.288600	100.00	(1,750.0000)	ACT/360	2.495355	(7,486.06)	(7,486.06)	(1.50)	0.00
	Sell	Upsize Trade	23 Jan 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.293380	(124,394.98)	2.507894	2.00	1.000000
SDB3266102863	Open	NEW	05 Feb 2025	(6,800)	CNE100000B73	CNY	7.288600	100.00	(1,750.0000)	ACT/360	2.507894	(17,053.68)	(17,053.68)	(3.41)	0.00
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	23 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3265604075		NEW	18 Jan 2035	0	CNE1000044B6	CNY		100.00	(1,724.8059)	ACT/360	0.000000	0.00	0.00	0.00	0.00
RAKUTEN BANK CMN															
	Buy	Partial Termination	23 Jan 2025		5838.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,425.200000	2,212,600.00	4,420.000000	0.65	1.000000
SDB3262800195	Close	NEW	17 Nov 2034	500	JP3967220009	JPY	1.000000	92.00	(25.0000)	ACT/365	4,425.487638	2,212,743.82	2,210,000.00	(143.82)	0.00

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066831553 (Cont.)															
RAKUTEN GROUP CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		4755.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	915.283333	(3,295,020.00)	915.223840	0.65	1.000000
SDB3265272399	Open	NEW	11 Jan 2035	(3,600)	JP3967200001	JPY	1.000000	92.00	(25.0000)	ACT/365	915.223840	(3,294,805.82)	(3,294,805.82)	(214.18)	0.00
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Partial Termination	28 Jan 2025		RHC.AX	AUD	AUD		4.335299	AUD-OIS-RBA	32.875091	80,445.35	34.520870	1.00	1.000000
SDB3265057955	Close	NEW	04 Jan 2035	2,447	AU000000RHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	32.878379	80,453.39	84,472.57	(8.04)	0.00
RECRUIT HOLDINGS CMN															
			23 Jan 2025											0.00	
	Sell	Partial Termination	27 Jan 2025		6098.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	11,008.500001	(11,008,500.00)	10,740.353250	0.65	1.000000
SDB3265670273	Close	NEW	17 Jan 2035	(1,000)	JP3970300004	JPY	1.000000	90.00	25.0000	ACT/365	11,007.784448	(11,007,784.45)	(10,740,353.25)	(715.55)	0.00
RELO GROUP, INC. CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		8876.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,830.625000	(1,464,500.00)	1,830.506009	0.65	1.000000
SDB3265882570	Open	NEW	24 Jan 2035	(800)	JP3755200007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,830.506009	(1,464,404.81)	(1,464,404.81)	(95.19)	0.00
RENESAS ELECTRONICS CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		6723.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,179.902844	(45,995,950.01)	2,179.761150	0.65	1.000000
SDB3265959620	Open	NEW	24 Jan 2035	(21,100)	JP3164720009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,179.761150	(45,992,960.27)	(45,992,960.27)	(2,989.74)	0.00
RESONA HOLDINGS CMN															
			23 Jan 2025											0.00	
	Buy	New Trade	27 Jan 2025		8308.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,113.689655	6,459,400.00	1,113.762045	0.65	1.000000
SDB3266102864	Open	NEW	25 Jan 2035	5,800	JP3500610005	JPY	1.000000	90.00	25.0000	ACT/365	1,113.762045	6,459,819.86	6,459,819.86	(419.86)	0.00
SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		603033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265531280		NEW	18 Jan 2035	0	CNE100002Z25	CNY		100.00	(1,711.6666)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.079554	(90,045.50)	2.205131	2.00	1.000000
SDB3266038205	Open	NEW	25 Jan 2035	(5,600)	CNE000001F70	CNY		100.00	(175.0000)	ACT/360	2.205131	(12,348.73)	(12,348.73)	(2.47)	0.00
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.111416	(193,336.99)	2.208762	2.00	1.000000
SDB3266038205	Open	NEW	25 Jan 2035	(12,000)	CNE000001F70	CNY		100.00	(175.0000)	ACT/360	2.208762	(26,505.14)	(26,505.14)	(5.31)	0.00
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		002291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.149999	1,230.00	1.039154	2.00	1.000000
SDB3263426682	Close	NEW	04 Dec 2034	200	CNE100000F56	CNY		100.00	(1,549.9866)	ACT/360	0.844023	168.80	207.83	(0.03)	0.00
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
			23 Jan 2025											0.00	
		Div Pay Ratio Change	23 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		92.06	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
SBI SUMISHIN NET BANK CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		7163.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,895.000000	389,500.00	3,790.000000	0.65	1.000000
SDB3260599733	Close	NEW	04 Oct 2034	100	JP3400650002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,895.253175	389,525.32	379,000.00	(25.32)	0.00
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			23 Jan 2025											0.21	
	Sell	Upsize Trade	27 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	16.773448	(189,539.96)	0.492984	4.00	1.000000
SDB3265128016	Open	NEW	05 Jan 2035	(11,300)	TH0098010R12	THB	34.010000	100.00	(4,000.0000)	ACT/360	0.492984	(5,570.72)	(5,570.72)	(2.23)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265128016	Open	NEW	05 Jan 2035	0	TH0098010R12	THB		100.00	(3,864.2941)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SEGA SAMMY HOLDINGS, INC. CMN															
			23 Jan 2025											0.00	
		Div Pay Ratio Change	23 Jan 2025		6460.T	JPY	JPY		0.228000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3266038200	Open	NEW	24 Jan 2035	0	JP3419050004	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		300821.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.694999	(769.50)	1.055283	2.00	1.000000
SDB3264649799	Open	NEW	02 Jan 2035	(100)	CNE100003SH6	CNY	7.288600	100.00	(750.0000)	ACT/360	1.055283	(105.53)	(105.53)	(0.02)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		300821.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.577500	(3,031.00)	1.038822	2.00	1.000000
SDB3264649799	Open	NEW	02 Jan 2035	(400)	CNE100003SH6	CNY	7.288600	100.00	(750.0000)	ACT/360	1.038822	(415.53)	(415.53)	(0.08)	0.00
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.905214	(1,300,052.17)	3.414330	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(52,200)	CNE000001FR7	CNY	7.288600	100.00	(1,275.0000)	ACT/360	3.414330	(178,228.03)	(178,228.03)	(35.67)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.877078	(251,258.49)	3.411613	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(10,100)	CNE000001FR7	CNY	7.288600	100.00	(1,275.0000)	ACT/360	3.411613	(34,457.29)	(34,457.29)	(6.89)	0.00
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.831663	(17,696.99)	1.347852	2.00	1.000000
SDB3264583140	Open	NEW	27 Dec 2034	(1,800)	CNE0000019Y2	CNY	7.288600	100.00	(716.3164)	ACT/360	1.347852	(2,426.13)	(2,426.13)	(0.49)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.860468	(31,553.50)	1.352253	2.00	1.000000
SDB3264583140	Open	NEW	27 Dec 2034	(3,200)	CNE0000019Y2	CNY	7.288600	100.00	(716.3164)	ACT/360	1.352253	(4,327.21)	(4,327.21)	(0.87)	0.00
SHANDONG INTO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.899998	(8,262.10)	4.374728	2.00	1.000000
SDB3264649724	Open	NEW	02 Jan 2035	(259)	CNE100004PB3	CNY	7.288600	100.00	(1,667.1997)	ACT/360	4.374728	(1,133.05)	(1,133.05)	(0.23)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.571558	(58,123.24)	4.328239	2.00	1.000000
SDB3264649724	Open	NEW	02 Jan 2035	(1,841)	CNE100004PB3	CNY	7.288600	100.00	(1,667.1997)	ACT/360	4.328239	(7,968.29)	(7,968.29)	(1.59)	0.00

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Fund: ALL
Business Date: Jan 23, 2025
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066831553 (Cont.)															
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.100911	(11,111.00)	1.385227	2.00	1.000000
SDB3264921675	Open	NEW	05 Jan 2035	(1,100)	CNE000000LN6	CNY	7.288600	100.00	(2,250.0000)	ACT/360	1.385227	(1,523.75)	(1,523.75)	(0.30)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.052498	(4,021.00)	1.378127	2.00	1.000000
SDB3264921675	Open	NEW	05 Jan 2035	(400)	CNE000000LN6	CNY	7.288600	100.00	(2,250.0000)	ACT/360	1.378127	(551.25)	(551.25)	(0.11)	0.00
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.918568	3,443.00	0.675022	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	700	CNE0000008S7	CNY	7.288600	90.00	50.0000	ACT/360	0.675022	472.52	472.52	(0.09)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.965002	1,489.50	0.681167	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	300	CNE0000008S7	CNY	7.288600	90.00	50.0000	ACT/360	0.681167	204.35	204.35	(0.04)	0.00
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406688		NEW	12 Jan 2035	0	CNE100004ZJ5	CNY		100.00	(1,748.7961)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.479998	(1,948.00)	3.093121	2.00	1.000000
SDB3260123476	Close	NEW	25 Sep 2034	(100)	CNE100002R57	CNY	7.288600	90.00	50.0000	ACT/360	2.670571	(267.06)	(309.31)	(0.05)	0.00
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.323550	(75,403.01)	3.334588	2.00	1.000000
SDB3265670320	Open	NEW	18 Jan 2035	(3,100)	CNE1000011K6	CNY	7.288600	100.00	(2,263.6898)	ACT/360	3.334588	(10,337.22)	(10,337.22)	(2.07)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.226394	(322,211.04)	3.322379	2.00	1.000000
SDB3265670320	Open	NEW	18 Jan 2035	(13,300)	CNE1000011K6	CNY	7.288600	100.00	(2,263.6898)	ACT/360	3.322379	(44,187.64)	(44,187.64)	(8.84)	0.00
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.054999	(2,505.50)	3.436013	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(100)	CNE100002G92	CNY	7.288600	100.00	(1,760.5172)	ACT/360	3.436013	(343.60)	(343.60)	(0.07)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.221663	(45,398.99)	3.457713	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(1,800)	CNE100002G92	CNY	7.288600	100.00	(1,760.5172)	ACT/360	3.457713	(6,223.88)	(6,223.88)	(1.25)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 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	(1,754.9836)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.303639	20,134.00	2.511983	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	1,100	CNE1000006J8	CNY	7.288600	90.00	50.0000	ACT/360	2.511983	2,763.18	2,763.18	(0.55)	0.00

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066831553 (Cont.)															
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.376114	16,538.50	2.521087	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	900	CNE1000006J8	CNY	7.288600	90.00	50.0000	ACT/360	2.521087	2,268.98	2,268.98	(0.45)	0.00
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.601362	(13,300.68)	3.646860	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(500)	CNE1000041Z1	CNY	7.288600	100.00	(1,603.0470)	ACT/360	3.646860	(1,823.43)	(1,823.43)	(0.36)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530590	Open	NEW	07 Dec 2034	0	CNE1000041Z1	CNY	7.288600	100.00	(1,604.3536)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.118110	(401,034.63)	1.112936	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(49,400)	CNE000000C17	CNY	7.288600	100.00	(1,954.6413)	ACT/360	1.112936	(54,979.04)	(54,979.04)	(11.00)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.098203	(157,914.96)	1.110578	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(19,500)	CNE000000C17	CNY	7.288600	100.00	(1,954.6413)	ACT/360	1.110578	(21,656.27)	(21,656.27)	(4.33)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465930	Open	NEW	16 Jan 2035	0	CNE000000C17	CNY	7.288600	100.00	(1,877.6315)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI MECH & ENGN IND CO., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		600835.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.684998	(3,537.00)	2.447185	2.00	1.000000
SDB3260122947	Close	NEW	25 Sep 2034	(200)	CNE000000B91	CNY	7.288600	90.00	50.0000	ACT/360	2.424489	(484.90)	(489.44)	(0.10)	0.00
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.560374	310,135.97	2.172696	2.00	1.000000
SDB3260123652	Close	NEW	25 Sep 2034	21,300	CNE100002TX3	CNY	7.288600	100.00	(666.6071)	ACT/360	1.998259	42,562.92	46,278.42	(8.51)	0.00
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.540821	231,199.05	2.078857	2.00	1.000000
SDB3260123652	Close	NEW	25 Sep 2034	15,900	CNE100002TX3	CNY	7.288600	100.00	(666.6071)	ACT/360	1.994909	31,719.05	33,053.83	(6.34)	0.00
			23 Jan 2025											0.01	
	Buy	Partial Termination	05 Feb 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.399998	14,400.00	2.078029	2.00	1.000000
SDB3260123652	Close	NEW	25 Sep 2034	1,000	CNE100002TX3	CNY	7.288600	100.00	(666.6071)	ACT/360	1.976084	1,976.08	2,078.03	(0.40)	0.00
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427132	Open	NEW	10 Oct 2034	0	CNE100005PN5	CNY	7.288600	100.00	(1,397.8872)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.225003	6,270.00	0.717077	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	1,200	CNE000001G20	CNY	7.288600	90.00	50.0000	ACT/360	0.717077	860.49	860.49	(0.17)	0.00

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066831553 (Cont.)															
SHANGHAI ZHIXIN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											(2.50)	
	Buy	Upside Trade	05 Feb 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.246363	11,542.00	0.719768	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	2,200	CNE000001G20	CNY	7.288600	90.00	50.0000	ACT/360	0.719768	1,583.49	1,583.49	(0.32)	0.00
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Partial Termination	05 Feb 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.803366	165,446.42	0.531884	0.00	1.000000
SDB3260123076	Close	NEW	25 Sep 2034	43,500	CNE000000LD7	CNY	7.288600	100.00	(1,673.9151)	ACT/360	0.521824	22,699.34	23,136.97	0.00	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123076	Open	NEW	25 Sep 2034	0	CNE000000LD7	CNY		100.00	(1,664.9252)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Partial Termination	05 Feb 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.919800	220,562.66	4.605986	0.00	1.000000
SDB3265959713	Close	NEW	25 Jan 2035	6,700	CNE100003K95	CNY	7.288600	100.00	(1,960.1852)	ACT/360	4.516615	30,261.32	30,860.11	0.00	0.00
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.601738	(178,246.93)	0.905052	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(27,000)	CNE100000JM1	CNY	7.288600	100.00	(729.2983)	ACT/360	0.905052	(24,436.40)	(24,436.40)	(4.89)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.602543	(77,910.01)	0.905465	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(11,800)	CNE100000JM1	CNY	7.288600	100.00	(729.2983)	ACT/360	0.905465	(10,684.49)	(10,684.49)	(2.14)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123649	Open	NEW	25 Sep 2034	0	CNE100000JM1	CNY		100.00	(837.0936)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589453	Open	NEW	07 Dec 2034	0	CNE100004330	CNY		100.00	(2,134.0223)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265531291	Open	NEW	18 Jan 2035	0	CNE100000V46	CNY		100.00	(1,361.1464)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	New Trade	05 Feb 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.042670	(57,064.00)	5.215383	2.00	1.000000
SDB3266102847	Open	NEW	26 Jan 2035	(1,500)	CNE100004PY5	CNY	7.288600	100.00	(1,783.3333)	ACT/360	5.215383	(7,823.07)	(7,823.07)	(1.57)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.408213	(53,771.50)	5.267257	2.00	1.000000
SDB3266102847	Open	NEW	26 Jan 2035	(1,400)	CNE100004PY5	CNY	7.288600	100.00	(1,783.3333)	ACT/360	5.267257	(7,374.16)	(7,374.16)	(1.48)	0.00
			23 Jan 2025											0.00	
	Buy	Partial Termination	05 Feb 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.223303	100,502.92	5.238438	0.00	1.000000
SDB3266102847	Close	NEW	26 Jan 2035	2,700	CNE100004PY5	CNY	7.288600	100.00	(1,783.3333)	ACT/360	5.107058	13,789.06	14,143.78	0.00	0.00

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Fund: ALL
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066831553 (Cont.)															
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465998		NEW	16 Jan 2035	0	CNE100000BR7	CNY		100.00	(1,670.6267)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	83.374998	(100,050.00)	11.430127	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(1,200)	CNE100005K10	CNY	7.288600	100.00	(2,214.3181)	ACT/360	11.430127	(13,716.15)	(13,716.15)	(2.75)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	83.416468	(141,808.00)	11.439636	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(1,700)	CNE100005K10	CNY	7.288600	100.00	(2,214.3181)	ACT/360	11.439636	(19,447.38)	(19,447.38)	(3.89)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264716720		NEW	02 Jan 2035	0	CNE100005K10	CNY		100.00	(2,213.5014)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	234.035536	1,310,599.00	32.108201	2.00	1.000000
SDB3265406633	Open	NEW	12 Jan 2035	5,600	CNE100003G67	CNY	7.288600	90.00	50.0000	ACT/360	32.108201	179,805.93	179,805.93	(35.96)	0.00
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	233.021361	512,646.99	31.979744	2.00	1.000000
SDB3265406633	Open	NEW	12 Jan 2035	2,200	CNE100003G67	CNY	7.288600	90.00	50.0000	ACT/360	31.979744	70,355.44	70,355.44	(14.07)	0.00
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.740911	(17,315.00)	2.158690	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(1,100)	CNE000008N8	CNY	7.288600	100.00	(2,067.1964)	ACT/360	2.158690	(2,374.56)	(2,374.56)	(0.48)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.813603	(79,068.01)	2.167934	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(5,000)	CNE000008N8	CNY	7.288600	100.00	(2,067.1964)	ACT/360	2.167934	(10,839.67)	(10,839.67)	(2.17)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 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	CNE000008N8	CNY		100.00	(2,062.7681)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN ZHENYE (GROUP) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Full Termination	05 Feb 2025		000006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.076997	167,017.13	1.053571	0.00	1.000000
SDB3265959638	Close	NEW	25 Jan 2035	23,600	CNE000000164	CNY	7.288600	100.00	(1,475.0000)	ACT/360	0.970968	22,914.84	24,864.27	0.00	0.00
SHIFT CMN															
			23 Jan 2025											0.00	
	Buy	New Trade	27 Jan 2025		3697.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,365.437500	6,554,100.00	1,365.526253	0.65	1.000000
SDB3266102842	Open	NEW	25 Jan 2035	4,800	JP3355400007	JPY	1.000000	90.00	25.0000	ACT/365	1,365.526253	6,554,526.01	6,554,526.01	(426.02)	0.00
SHIMADZU CORP. CMN SRS#17697749															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		7701.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,417.666667	2,650,600.00	4,417.953815	0.65	1.000000
SDB3265604089	Open	NEW	17 Jan 2035	600	JP3357200009	JPY	1.000000	90.00	25.0000	ACT/365	4,417.953815	2,650,772.29	2,650,772.29	(172.29)	0.00

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066831553 (Cont.)															
SHIMANO CORPORATION CMN															
			23 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		7309.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	20,607.500001	4,121,500.00	20,726.152712	0.65	1.000000
SDB3265882566	Close	NEW	24 Jan 2035	200	JP3358000002	JPY	1.000000	92.00	(25.0000)	ACT/365	20,608.839488	4,121,767.90	4,145,230.54	(267.90)	0.00
SHISEIDO CO., LTD. CMN															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	27 Jan 2025		4911.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,591.500000	(259,150.00)	2,591.331552	0.65	1.000000
SDB3262681161	Open	NEW	15 Nov 2034	(100)	JP3351600006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,591.331552	(259,133.16)	(259,133.16)	(16.84)	0.00
SHRIRAM FINANCE LIMITED CMN															
			23 Jan 2025											11.00	
	Sell	Partial Termination	24 Jan 2025		SHMFNS	USD	USD		4.330000	USD-Federal Funds-H.15	525.780347	(432,191.45)	6.012324	4.00	1.000000
SDB3265960756	Close	NEW	23 Jan 2035	(822)	INE721A01047	INR	86.455000	78.16	75.0000	ACT/360	6.072427	(4,991.53)	(4,942.13)	(2.00)	0.00
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		300024.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.559997	15,648.00	2.670491	2.00	1.000000
SDB3265670315	Close	NEW	18 Jan 2035	800	CNE100000GH7	CNY	7.288600	100.00	(1,850.0000)	ACT/360	2.684405	2,147.52	2,136.39	(0.43)	0.00
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.622002	14,811.00	4.065310	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	500	CNE100003S63	CNY	7.288600	90.00	50.0000	ACT/360	4.065310	2,032.65	2,032.65	(0.41)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.276578	55,625.50	4.016562	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	1,900	CNE100003S63	CNY	7.288600	90.00	50.0000	ACT/360	4.016562	7,631.47	7,631.47	(1.53)	0.00
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 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	(1,812.7864)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	57.667271	(63,434.00)	7.905778	2.00	1.000000
SDB3265345621	Open	NEW	11 Jan 2035	(1,100)	CNE000000K90	CNY	7.288600	100.00	(2,250.0000)	ACT/360	7.905778	(8,696.36)	(8,696.36)	(1.74)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	57.597142	(40,318.00)	7.898804	2.00	1.000000
SDB3265345621	Open	NEW	11 Jan 2035	(700)	CNE000000K90	CNY	7.288600	100.00	(2,250.0000)	ACT/360	7.898804	(5,529.16)	(5,529.16)	(1.11)	0.00
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Partial Termination	28 Jan 2025		SIG.AX	AUD	AUD		4.335299	AUD-OIS-RBA	2.629640	9,201.11	2.620000	1.00	1.000000
SDB3261985914	Close	NEW	02 Nov 2034	3,499	AU000000SIG5	AUD	1.000000	100.00	(25.0000)	ACT/365	2.629903	9,202.03	9,167.38	(0.92)	0.00
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	37.366625	(26,156.64)	5.122702	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(700)	CNE100003ZL3	CNY	7.288600	100.00	(1,757.4201)	ACT/360	5.122702	(3,585.89)	(3,585.89)	(0.72)	0.00

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066831553 (Cont.)															
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upside Trade	05 Feb 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.751428	25,726.00	5.043749	2.00	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	700	CNE1000020P6	CNY	7.288600	90.00	50.0000	ACT/360	5.043749	3,530.62	3,530.62	(0.71)	0.00
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upside Trade	05 Feb 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	42.360002	29,652.00	5.813467	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	700	CNE1000027D7	CNY	7.288600	90.00	50.0000	ACT/360	5.813467	4,069.43	4,069.43	(0.81)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upside Trade	05 Feb 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.973334	12,592.00	5.758477	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	300	CNE1000027D7	CNY	7.288600	90.00	50.0000	ACT/360	5.758477	1,727.54	1,727.54	(0.35)	0.00
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.766001	44,383.00	11.955973	2.00	1.000000
SDB3264649715	Close	NEW	02 Jan 2035	500	CNE100005ZD5	CNY	7.288600	100.00	(1,012.2727)	ACT/360	12.182205	6,091.10	5,977.99	(1.22)	0.00
SMC CORPORATION CMN															
			23 Jan 2025											0.00	
	Sell	Full Termination	27 Jan 2025		6273.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	59,200.000000	(17,760,000.00)	57,850.123650	0.65	1.000000
SDB3265743508	Close	NEW	18 Jan 2035	(300)	JP3162600005	JPY	1.000000	90.00	25.0000	ACT/365	59,196.152000	(17,758,845.60)	(17,355,037.09)	(1,154.40)	0.00
SOFTBANK GROUP CORP. CMN															
			23 Jan 2025											0.00	
	Sell	New Trade	27 Jan 2025		9984.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	10,690.000000	(5,345,000.00)	10,689.305150	0.65	1.000000
SDB3266102846	Open	NEW	25 Jan 2035	(500)	JP3436100006	JPY	1.000000	100.00	(25.0000)	ACT/365	10,689.305150	(5,344,652.58)	(5,344,652.58)	(347.43)	0.00
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Partial Termination	28 Jan 2025		SHL.AX	AUD	AUD		4.335299	AUD-OIS-RBA	27.833702	15,002.37	27.010000	1.00	1.000000
SDB3260588436	Close	NEW	04 Oct 2034	539	AU000000SHL7	AUD	1.000000	100.00	(25.0000)	ACT/365	27.836485	15,003.87	14,558.39	(1.50)	0.00
SPARK NEW ZEALAND LIMITED CMN															
			23 Jan 2025											0.00	
	Sell	New Trade	28 Jan 2025		SPK.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	2.953317	(11,054.27)	2.952874	1.50	1.000000
SDB3266102825	Open	NEW	25 Jan 2035	(3,743)	NZTELE0001S4	NZD	1.000000	100.00	(35.0000)	ACT/365	2.952874	(11,052.61)	(11,052.61)	(1.66)	0.00
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	86.106997	(86,107.00)	11.804665	2.00	1.000000
SDB3263707316	Open	NEW	08 Dec 2034	(1,000)	CNE100003RN6	CNY	7.288600	100.00	(2,250.0000)	ACT/360	11.804665	(11,804.67)	(11,804.67)	(2.36)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	86.031249	(34,412.50)	11.798224	2.00	1.000000
SDB3263707316	Open	NEW	08 Dec 2034	(400)	CNE100003RN6	CNY	7.288600	100.00	(2,250.0000)	ACT/360	11.798224	(4,719.29)	(4,719.29)	(0.94)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263707316		NEW	08 Dec 2034	0	CNE100003RN6	CNY		100.00	(1,488.0617)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			23 Jan 2025											0.00	
SDB3265743505	Sell	Upsize Trade	28 Jan 2025		SGPAX	AUD	AUD		4.335042	AUD-OIS-RBA	5.035620	(5,035.62)	5.035116	1.00	1.000000
	Open	NEW	18 Jan 2035	(1,000)	AU000000SGP0	AUD	1.000000	100.00	(25.0000)	ACT/365	5.035116	(5,035.12)	(5,035.12)	(0.50)	0.00
SUBARU CORPORATION CMN															
			23 Jan 2025											0.00	
SDB3265959611	Sell	Upsize Trade	27 Jan 2025		7270.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,695.625000	(3,234,750.00)	2,695.449784	0.65	1.000000
	Open	NEW	24 Jan 2035	(1,200)	JP3814800003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,695.449784	(3,234,539.74)	(3,234,539.74)	(210.26)	0.00
SUMCO CMN															
			23 Jan 2025											0.00	
SDB3265201668	Sell	Upsize Trade	27 Jan 2025		3436.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,201.739130	(2,764,000.00)	1,201.661017	0.65	1.000000
	Open	NEW	11 Jan 2035	(2,300)	JP3322930003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,201.661017	(2,763,820.34)	(2,763,820.34)	(179.66)	0.00
SUMITOMO BAKELITE CO., LTD. CMN															
			23 Jan 2025											0.00	
SDB3260760775	Sell	Partial Termination	27 Jan 2025		4203.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,878.000000	(387,800.00)	3,874.000000	0.65	1.000000
	Close	NEW	12 Oct 2034	(100)	JP3409400003	JPY	1.000000	90.00	25.0000	ACT/365	3,877.747930	(387,774.79)	(387,400.00)	(25.21)	0.00
SUMITOMO DAINIPPON PHARMA CMN															
			23 Jan 2025											0.00	
SDB3260264477	Sell	Upsize Trade	27 Jan 2025		4506.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	555.250000	(444,200.00)	555.213909	0.65	1.000000
	Open	NEW	27 Sep 2034	(800)	JP3495000006	JPY	1.000000	92.00	(25.0000)	ACT/365	555.213909	(444,171.13)	(444,171.13)	(28.87)	0.00
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN															
			23 Jan 2025											0.00	
SDB3266102828	Sell	New Trade	27 Jan 2025		5802.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,015.500000	(6,332,550.00)	3,015.303992	0.65	1.000000
	Open	NEW	25 Jan 2035	(2,100)	JP3407400005	JPY	1.000000	100.00	(25.0000)	ACT/365	3,015.303992	(6,332,138.38)	(6,332,138.38)	(411.62)	0.00
SUMITOMO FORESTRY CO LTD CMN															
			23 Jan 2025											0.00	
SDB3265670289	Sell	Upsize Trade	27 Jan 2025		1911.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	5,234.000000	(1,046,800.00)	5,233.659790	0.65	1.000000
	Open	NEW	17 Jan 2035	(200)	JP3409800004	JPY	1.000000	92.00	(25.0000)	ACT/365	5,233.659790	(1,046,731.96)	(1,046,731.96)	(68.04)	0.00
SUMITOMO MITSUI FIN GROUP, INC CMN															
			23 Jan 2025											0.00	
SDB3266102827	Buy	New Trade	27 Jan 2025		8316.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,765.392405	59,493,200.00	3,765.637156	0.65	1.000000
	Open	NEW	25 Jan 2035	15,800	JP3890350006	JPY	1.000000	90.00	25.0000	ACT/365	3,765.637156	59,497,067.06	59,497,067.06	(3,867.06)	0.00
SUMITOMO MITSUI TRUST GROUP CMN															
			23 Jan 2025											0.00	
SDB3265882580	Buy	Full Termination	27 Jan 2025		8309.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,717.961539	9,666,700.00	3,714.359101	0.65	1.000000
	Close	NEW	24 Jan 2035	2,600	JP3892100003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,718.203206	9,667,328.34	9,657,333.66	(628.34)	0.00
SUNTORY BEVERAGE & FOOD CMN															
			23 Jan 2025											0.00	
SDB3265670286	Buy	Full Termination	27 Jan 2025		2587.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,728.200000	2,364,100.00	4,782.289131	0.65	1.000000
	Close	NEW	17 Jan 2035	500	JP3336560002	JPY	1.000000	92.00	(25.0000)	ACT/365	4,728.507333	2,364,253.67	2,391,144.57	(153.67)	0.00

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066831553 (Cont.)															
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688052.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054669		NEW	14 Dec 2034	0	CNE100005972	CNY		100.00	(1,223.6945)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	65.695187	(251,743.96)	9.006349	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2034	(3,832)	CNE100003RP1	CNY		7.288600	(1,762.1231)	ACT/360	9.006349	(34,512.33)	(34,512.33)	(6.91)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	65.212571	(48,387.73)	8.943175	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2034	(742)	CNE100003RP1	CNY		7.288600	(1,762.1231)	ACT/360	8.943175	(6,635.84)	(6,635.84)	(1.33)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123488		NEW	25 Sep 2034	0	CNE100003RP1	CNY		100.00	(1,706.1585)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SWCC SHOWA HOLDINGS CO., LTD. CMN															
			23 Jan 2025											0.00	
	Sell	Partial Termination	27 Jan 2025		5805.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,240.000000	(824,000.00)	7,600.000000	0.65	1.000000
SDB3260121422	Close	NEW	22 Sep 2034	(100)	JP3368400002	JPY		1.000000	25.0000	ACT/365	8,239.464400	(823,946.44)	(760,000.00)	(53.56)	0.00
T&D HOLDINGS, INC. CMN															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		8795.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,850.609756	11,687,500.00	2,850.795046	0.65	1.000000
SDB3266038157	Open	NEW	24 Jan 2035	4,100	JP3539220008	JPY		1.000000	25.0000	ACT/365	2,850.795046	11,688,259.69	11,688,259.69	(759.69)	0.00
TAIHEIYO CEMENT CORPORATION CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		5233.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,795.000000	379,500.00	3,587.000000	0.65	1.000000
SDB3260121509	Close	NEW	22 Sep 2034	100	JP3449020001	JPY		1.000000	(25.0000)	ACT/365	3,795.246675	379,524.67	358,700.00	(24.67)	0.00
TAISEI CORPORATION CMN															
			23 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		1801.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,316.937500	10,107,100.00	6,375.210584	0.65	1.000000
SDB3265604068	Close	NEW	17 Jan 2035	1,600	JP3443600006	JPY		1.000000	(25.0000)	ACT/365	6,317.348101	10,107,756.96	10,200,336.94	(656.96)	0.00
TAIYO YUDEN CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		6976.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,295.000000	229,500.00	2,269.000000	0.65	1.000000
SDB3260760787	Close	NEW	12 Oct 2034	100	JP3452000007	JPY		1.000000	(25.0000)	ACT/365	2,295.149175	229,514.92	226,900.00	(14.92)	0.00
TATA CONSULTANCY SERVICES LIMITED CMN															
			23 Jan 2025											11.00	
	Sell	Full Termination	24 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,161.504281	(56,941,863.08)	47.021384	4.00	1.000000
SDB3265960755	Close	NEW	23 Jan 2035	(13,683)	INE467B01029	INR		86.455000	75.0000	ACT/360	48.062715	(657,642.13)	(643,393.60)	(263.45)	0.00
TDK CORP CMN															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		6762.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,904.280000	4,760,700.00	1,904.403778	0.65	1.000000
SDB3265406615	Open	NEW	11 Jan 2035	2,500	JP3538800008	JPY		1.000000	25.0000	ACT/365	1,904.403778	4,761,009.45	4,761,009.45	(309.45)	0.00

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066831553 (Cont.)															
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Upside Trade	28 Jan 2025		TNE.AX	AUD	AUD		4.335042	AUD-OIS-RBA	29.676804	2,878.65	29.679772	1.00	1.000000
SDB3260121474	Open	NEW	22 Sep 2034	97	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	29.679772	2,878.94	2,878.94	(0.29)	0.00
TECHNOPRO HOLDINGS, INC. CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		6028.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,930.000000	879,000.00	2,930.190450	0.65	1.000000
SDB3260862001	Open	NEW	12 Oct 2034	300	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,930.190450	879,057.14	879,057.14	(57.13)	0.00
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Partial Termination	28 Jan 2025		TLX.AX	AUD	AUD		4.335299	AUD-OIS-RBA	26.929453	39,613.23	24.610000	1.00	1.000000
SDB3260121453	Close	NEW	22 Sep 2034	1,471	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	26.932146	39,617.19	36,201.31	(3.96)	0.00
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Upside Trade	28 Jan 2025		TLS.AX	AUD	AUD		4.335042	AUD-OIS-RBA	3.976020	200,812.87	3.976418	1.00	1.000000
SDB3265810054	Open	NEW	19 Jan 2035	50,506	AU000000TLS2	AUD	1.000000	100.00	25.0000	ACT/365	3.976418	200,832.97	200,832.97	(20.08)	0.00
TERUMO CORP CMN															
			23 Jan 2025											0.00	
	Sell	New Trade	27 Jan 2025		4543.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,011.666666	(903,500.00)	3,011.470908	0.65	1.000000
SDB3266102840	Open	NEW	25 Jan 2035	(300)	JP3546800008	JPY	1.000000	100.00	(25.0000)	ACT/365	3,011.470908	(903,441.27)	(903,441.27)	(58.73)	0.00
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123545		NEW	25 Sep 2034	0	CNE000000ZV9	CNY		100.00	(311.7805)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TIS INC. CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		3626.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,385.333333	1,015,600.00	3,385.553380	0.65	1.000000
SDB3264753520	Open	NEW	27 Dec 2034	300	JP3104890003	JPY	1.000000	90.00	25.0000	ACT/365	3,385.553380	1,015,666.01	1,015,666.01	(66.01)	0.00
TOBU RAILWAY CMN															
			23 Jan 2025											0.00	
	Buy	Upside Trade	27 Jan 2025		9001.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	2,547.750000	509,550.00	2,547.915604	0.65	1.000000
SDB3260121489	Open	NEW	22 Sep 2034	200	JP3597800006	JPY	1.000000	90.00	25.0000	ACT/365	2,547.915604	509,583.12	509,583.12	(33.12)	0.00
TOHO GAS CO., LTD. CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		9533.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	3,880.000000	(776,000.00)	3,879.747800	0.65	1.000000
SDB3264520301	Open	NEW	21 Dec 2034	(200)	JP3600200004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,879.747800	(775,949.56)	(775,949.56)	(50.44)	0.00
TOHOKU ELECTRIC POWER CO INC CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		9506.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,121.777778	(1,009,600.00)	1,121.704862	0.65	1.000000
SDB3263589455	Open	NEW	06 Dec 2034	(900)	JP3605400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,121.704862	(1,009,534.38)	(1,009,534.38)	(65.62)	0.00

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Fund: ALL
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066831553 (Cont.)															
TOKIO MARINE HOLDINGS CMN															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		8766.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	5,191.829268	21,286,500.00	5,192.166737	0.65	1.000000
SDB3264054743	Open	NEW	13 Dec 2034	4,100	JP3910660004	JPY	1.000000	90.00	25.0000	ACT/365	5,192.166737	21,287,893.62	21,287,893.62	(1,383.62)	0.00
TOKYO GAS CMN															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	27 Jan 2025		9531.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,133.750000	(1,653,500.00)	4,133.481306	0.65	1.000000
SDB3265604066	Open	NEW	17 Jan 2035	(400)	JP3573000001	JPY	1.000000	92.00	(25.0000)	ACT/365	4,133.481306	(1,653,392.52)	(1,653,392.52)	(107.48)	0.00
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		603866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.881060	27,640.98	0.807114	2.00	1.000000
SDB3260123446	Open	NEW	25 Sep 2034	4,700	CNE100002524	CNY	7.288600	90.00	50.0000	ACT/360	0.807114	3,793.44	3,793.44	(0.76)	0.00
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		603866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.896576	33,610.48	0.808973	2.00	1.000000
SDB3260123446	Open	NEW	25 Sep 2034	5,700	CNE100002524	CNY	7.288600	90.00	50.0000	ACT/360	0.808973	4,611.15	4,611.15	(0.92)	0.00
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Partial Termination	05 Feb 2025		601233.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.652810	2,141,786.48	1.611427	0.00	1.000000
SDB3260123670	Close	NEW	25 Sep 2034	183,800	CNE1000012X7	CNY	7.288600	100.00	(1,719.4613)	ACT/360	1.598772	293,854.29	296,180.28	0.00	0.00
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.342497	1,068.50	0.732957	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	200	CNE000000NK8	CNY	7.288600	90.00	50.0000	ACT/360	0.732957	146.59	146.59	(0.03)	0.00
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.325236	11,183.00	0.730833	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	2,100	CNE000000NK8	CNY	7.288600	90.00	50.0000	ACT/360	0.730833	1,534.75	1,534.75	(0.31)	0.00
TOPCON CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		7732.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,941.000000	1,176,400.00	2,838.500000	0.65	1.000000
SDB3264520285	Close	NEW	21 Dec 2034	400	JP3630400004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,941.191165	1,176,476.47	1,135,400.00	(76.47)	0.00
TOPPAN PRINTING CO LTD CMN															
			23 Jan 2025											0.00	
	Sell	New Trade	27 Jan 2025		7911.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,460.333334	(1,338,100.00)	4,460.043412	0.65	1.000000
SDB3266102858	Open	NEW	25 Jan 2035	(300)	JP3629000005	JPY	1.000000	100.00	(25.0000)	ACT/365	4,460.043412	(1,338,013.02)	(1,338,013.02)	(86.98)	0.00
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
			23 Jan 2025											10.85	
	Buy	Upsize Trade	27 Jan 2025		6110.HK	HKD	HKD		2.654370	HKD-HONIX	2.950000	2,950.00	2.953555	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	1,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.953555	2,953.55	2,953.55	(0.35)	0.00
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		6110.HK	HKD	HKD		2.654370	HKD-HONIX	2.907143	20,350.00	2.907492	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	7,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.907492	20,352.44	20,352.44	(2.44)	0.00

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066831553 (Cont.)															
TORAY INDUSTRIES CMN															
			23 Jan 2025											0.00	
	Sell	Partial Termination	27 Jan 2025		3402.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,067.700001	(2,135,400.00)	999.973588	0.65	1.000000
SDB3265201697	Close	NEW	11 Jan 2035	(2,000)	JP3621000003	JPY	1.000000	90.00	25.0000	ACT/365	1,067.630600	(2,135,261.20)	(1,999,947.18)	(138.80)	0.00
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		5901.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,298.000000	459,600.00	2,406.500000	0.65	1.000000
SDB3261928008	Close	NEW	01 Nov 2034	200	JP3613400005	JPY	1.000000	92.00	(25.0000)	ACT/365	2,298.149370	459,629.87	481,300.00	(29.87)	0.00
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Partial Termination	28 Jan 2025		TWE.AX	AUD	AUD		4.335299	AUD-OIS-RBA	10.528482	62,075.93	11.330000	1.00	1.000000
SDB3260427219	Close	NEW	28 Sep 2034	5,896	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	10.529535	62,082.14	66,801.68	(6.21)	0.00
TSUBURAYA FIELDS HOLDINGS CMN															
			23 Jan 2025											0.00	
	Buy	Partial Termination	27 Jan 2025		2767.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,787.000000	178,700.00	1,833.000000	0.65	1.000000
SDB3260961441	Close	NEW	12 Oct 2034	100	JP3802680003	JPY	1.000000	92.00	(615.7828)	ACT/365	1,787.116155	178,711.62	183,300.00	(11.62)	0.00
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Partial Termination	05 Feb 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.133404	433,895.50	2.160405	0.00	1.000000
SDB3260123592	Close	NEW	25 Sep 2034	30,700	CNE100000QJ2	CNY	7.288600	100.00	(1,298.0158)	ACT/360	1.939111	59,530.71	66,324.43	0.00	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.072347	(395,432.95)	1.929220	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(28,100)	CNE100000QJ2	CNY	7.288600	100.00	(1,298.0158)	ACT/360	1.929220	(54,211.08)	(54,211.08)	(10.85)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.103979	(138,218.99)	1.934203	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(9,800)	CNE100000QJ2	CNY	7.288600	100.00	(1,298.0158)	ACT/360	1.934203	(18,955.19)	(18,955.19)	(3.79)	0.00
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Buy	Partial Termination	28 Jan 2025		VEA.AX	AUD	AUD		4.335299	AUD-OIS-RBA	2.744771	537.98	2.630000	1.00	1.000000
SDB3260188369	Close	NEW	27 Sep 2034	196	AU0000016875	AUD	1.000000	100.00	(25.0000)	ACT/365	2.745045	538.03	515.48	(0.05)	0.00
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		002739.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.297501	(2,259.50)	1.549326	2.00	1.000000
SDB3260588346	Open	NEW	12 Oct 2034	(200)	CNE100001WW1	CNY	7.288600	100.00	(2,173.5270)	ACT/360	1.549326	(309.87)	(309.87)	(0.06)	0.00
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		002739.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.239999	(1,124.00)	1.540925	2.00	1.000000
SDB3260588346	Open	NEW	12 Oct 2034	(100)	CNE100001WW1	CNY	7.288600	100.00	(2,173.5270)	ACT/360	1.540925	(154.09)	(154.09)	(0.03)	0.00
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		000338.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280240	913,935.36	1.987376	2.00	1.000000
SDB3265406636	Close	NEW	12 Jan 2035	64,000	CNE1000000D4	CNY	7.288600	100.00	(775.0000)	ACT/360	1.959159	125,386.18	127,192.07	(25.08)	0.00
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		000338.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.382546	829,872.90	1.983876	2.00	1.000000
SDB3265406636	Close	NEW	12 Jan 2035	57,700	CNE1000000D4	CNY	7.288600	100.00	(775.0000)	ACT/360	1.973854	113,891.38	113,315.62	(22.77)	0.00

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066831553 (Cont.)															
WEIMOB INC CMN															
			23 Jan 2025											10.85	
SDB3263645006	Buy	Partial Termination	27 Jan 2025		2013.HK	HKD	HKD		2.654370	HKD-HONIX	2.202500	8,810.00	3.270000	1.20	1.000000
	Close	NEW	06 Dec 2034	4,000	KYG9T20A1060	HKD	1.000000	100.00	(2,231.9014)	ACT/365	2.205154	8,820.62	13,080.00	(1.06)	0.00
			23 Jan 2025											0.00	
SDB3263645006		Spread Change	23 Jan 2025		2013.HK	HKD	HKD		2.654370	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	06 Dec 2034	0	KYG9T20A1060	HKD	1.000000	100.00	(2,231.5155)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
WESTONE INFORMATION INDUSTRY INC. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3266102839	Sell	New Trade	05 Feb 2025		002268.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.136924	(62,934.00)	2.212259	2.00	1.000000
	Open	NEW	26 Jan 2035	(3,900)	CNE100000CM6	CNY	7.288600	100.00	(825.0000)	ACT/360	2.212259	(8,627.81)	(8,627.81)	(1.73)	0.00
			23 Jan 2025											2.50	
SDB3266102839	Sell	Upsize Trade	05 Feb 2025		002268.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.054885	(203,897.04)	2.201748	2.00	1.000000
	Open	NEW	26 Jan 2035	(12,700)	CNE100000CM6	CNY	7.288600	100.00	(825.0000)	ACT/360	2.201748	(27,962.20)	(27,962.20)	(5.59)	0.00
WH GROUP LIMITED CMN															
			23 Jan 2025											10.85	
SDB3263985608	Sell	Partial Termination	27 Jan 2025		0288.HK	HKD	HKD		2.654370	HKD-HONIX	6.297170	(166,875.01)	6.010000	1.20	1.000000
	Close	NEW	13 Dec 2034	(26,500)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	6.289582	(166,673.92)	(159,265.00)	(20.03)	0.00
			23 Jan 2025											0.00	
SDB3263985608	Sell	Full Termination	27 Jan 2025		0288.HK	HKD	HKD		2.654370	HKD-HONIX	6.270717	(655,289.93)	6.010000	1.20	1.000000
	Close	NEW	13 Dec 2034	(104,500)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	6.269965	(655,211.34)	(628,045.00)	(78.63)	0.00
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
			23 Jan 2025											10.85	
SDB3261230611	Sell	Partial Termination	27 Jan 2025		1997.HK	HKD	HKD		2.654370	HKD-HONIX	19.630000	(39,260.00)	19.860000	1.20	1.000000
	Close	NEW	18 Oct 2034	(2,000)	KYG9593A1040	HKD	1.000000	100.00	30.0000	ACT/365	19.606346	(39,212.69)	(39,720.00)	(4.71)	0.00
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
SDB3265465931	Buy	Upsize Trade	05 Feb 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.065999	36,066.00	4.949681	2.00	1.000000
	Open	NEW	16 Jan 2035	1,000	CNE100003RR7	CNY	7.288600	90.00	50.0000	ACT/360	4.949681	4,949.68	4,949.68	(0.99)	0.00
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
SDB3265670288	Sell	Full Termination	28 Jan 2025		WTC.AX	AUD	AUD		4.335299	AUD-OIS-RBA	122.203222	(16,497.43)	117.689073	1.00	1.000000
	Close	NEW	17 Jan 2035	(135)	AU000000WTC3	AUD	1.000000	100.00	25.0000	ACT/365	122.191002	(16,495.79)	(15,888.02)	(1.65)	0.00
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
SDB3262936508	Buy	Partial Termination	28 Jan 2025		WOW.AX	AUD	AUD		4.335299	AUD-OIS-RBA	29.924460	24,897.15	30.490000	1.00	1.000000
	Close	NEW	22 Nov 2034	832	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	29.927452	24,899.64	25,367.68	(2.49)	0.00
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
SDB3264583145	Sell	Upsize Trade	28 Jan 2025		WOR.AX	AUD	AUD		4.335042	AUD-OIS-RBA	14.703798	(5,322.77)	14.702328	1.00	1.000000
	Open	NEW	22 Dec 2034	(362)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	14.702328	(5,322.24)	(5,322.24)	(0.53)	0.00
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
SDB3264255569	Sell	Upsize Trade	05 Feb 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.407391	(295,422.00)	2.934803	2.00	1.000000
	Open	NEW	18 Dec 2034	(13,800)	CNE100003F35	CNY	7.288600	100.00	(1,967.0200)	ACT/360	2.934803	(40,500.28)	(40,500.28)	(8.11)	0.00

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066831553 (Cont.)															
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.524999	(6,457.50)	2.951913	2.00	1.000000
SDB3264255569	Open	NEW	18 Dec 2034	(300)	CNE100003F35	CNY	7.288600	100.00	(1,967.0200)	ACT/360	2.951913	(885.57)	(885.57)	(0.18)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264255569	Open	NEW	18 Dec 2034	0	CNE100003F35	CNY	7.288600	100.00	(1,918.0852)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.131146	(31,959.01)	1.251816	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(3,500)	CNE000000V71	CNY	7.288600	100.00	(1,720.0874)	ACT/360	1.251816	(4,381.36)	(4,381.36)	(0.88)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.164050	(19,244.51)	1.256747	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(2,100)	CNE000000V71	CNY	7.288600	100.00	(1,720.0874)	ACT/360	1.256747	(2,639.17)	(2,639.17)	(0.53)	0.00
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		300450.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.482702	194,827.02	2.733964	2.00	1.000000
SDB3262322921	Close	NEW	10 Nov 2034	10,000	CNE100001ZF9	CNY	7.288600	100.00	(1,475.0000)	ACT/360	2.673797	26,737.97	27,339.64	(5.35)	0.00
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		300450.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.535504	39,071.01	2.733964	2.00	1.000000
SDB3262322921	Close	NEW	10 Nov 2034	2,000	CNE100001ZF9	CNY	7.288600	100.00	(1,475.0000)	ACT/360	2.680148	5,360.30	5,467.93	(1.07)	0.00
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upside Trade	05 Feb 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	121.459997	24,292.00	16.669114	2.00	1.000000
SDB3260123659	Open	NEW	25 Sep 2034	200	CNE000001D72	CNY	7.288600	90.00	50.0000	ACT/360	16.669114	3,333.82	3,333.82	(0.67)	0.00
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.922082	(11,813.00)	0.674783	2.00	1.000000
SDB3262800262	Open	NEW	20 Nov 2034	(2,400)	CNE000000016	CNY	7.288600	100.00	(1,125.2741)	ACT/360	0.674783	(1,619.48)	(1,619.48)	(0.32)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.903747	(1,961.50)	0.672494	2.00	1.000000
SDB3262800262	Open	NEW	20 Nov 2034	(400)	CNE000000016	CNY	7.288600	100.00	(1,125.2741)	ACT/360	0.672494	(269.00)	(269.00)	(0.05)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800262	Open	NEW	20 Nov 2034	0	CNE000000016	CNY	7.288600	100.00	(1,467.2126)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
	Buy	Partial Termination	05 Feb 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.572387	1,481,265.54	1.519931	0.00	1.000000
SDB3260123600	Close	NEW	25 Sep 2034	128,000	CNE100002RH0	CNY	7.288600	100.00	(1,007.3421)	ACT/360	1.587738	203,230.46	194,551.17	0.00	0.00
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649848	Open	NEW	02 Jan 2035	0	CNE000001C65	CNY	7.288600	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.166399	(183,142.05)	0.845370	2.00	1.000000
SDB3265531275	Open	NEW	18 Jan 2035	(29,700)	CNE0000019W6	CNY	7.288600	100.00	(1,556.9796)	ACT/360	0.845370	(25,107.49)	(25,107.49)	(5.03)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.158642	(63,434.01)	0.844589	2.00	1.000000
SDB3265531275	Open	NEW	18 Jan 2035	(10,300)	CNE0000019W6	CNY	7.288600	100.00	(1,556.9796)	ACT/360	0.844589	(8,699.27)	(8,699.27)	(1.74)	0.00
YAMAHA CORPORATION CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		7951.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	1,054.166667	(316,250.00)	1,054.098146	0.65	1.000000
SDB3262867375	Open	NEW	22 Nov 2034	(300)	JP3942600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,054.098146	(316,229.44)	(316,229.44)	(20.56)	0.00
YANCOAL AUSTRALIA LTD CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Sell	Upside Trade	28 Jan 2025		YALAX	AUD	AUD		4.335042	AUD-OIS-RBA	6.285428	(14,934.18)	6.284799	1.00	1.000000
SDB3266038152	Open	NEW	24 Jan 2035	(2,376)	AU000000YALO	AUD	1.000000	100.00	(100.0000)	ACT/365	6.284799	(14,932.68)	(14,932.68)	(1.49)	0.00
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Upside Trade	05 Feb 2025		002847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	54.219997	5,422.00	7.438642	2.00	1.000000
SDB3262055914	Open	NEW	06 Nov 2034	100	CNE100002JZ9	CNY	7.288600	90.00	50.0000	ACT/360	7.438642	743.86	743.86	(0.15)	0.00
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.410001	(5,223.00)	2.386789	2.00	1.000000
SDB3262741450	Open	NEW	17 Nov 2034	(300)	CNE100002Z65	CNY	7.288600	100.00	(1,298.3221)	ACT/360	2.386789	(716.04)	(716.04)	(0.14)	0.00
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.271180	(133,522.01)	5.383803	2.00	1.000000
SDB3260123664	Open	NEW	25 Sep 2034	(3,400)	CNE100000L55	CNY	7.288600	100.00	(1,405.8391)	ACT/360	5.383803	(18,304.93)	(18,304.93)	(3.66)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.025405	(144,394.00)	5.351898	2.00	1.000000
SDB3260123664	Open	NEW	25 Sep 2034	(3,700)	CNE100000L55	CNY	7.288600	100.00	(1,405.8391)	ACT/360	5.351898	(19,802.02)	(19,802.02)	(3.96)	0.00
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upside Trade	05 Feb 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.195605	(136,094.95)	1.260653	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(14,800)	CNE100000C56	CNY	7.288600	100.00	(1,877.8279)	ACT/360	1.260653	(18,657.66)	(18,657.66)	(3.73)	0.00
			23 Jan 2025											2.50	
	Sell	Upside Trade	05 Feb 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.190002	(64,330.01)	1.260306	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(7,000)	CNE100000C56	CNY	7.288600	100.00	(1,877.8279)	ACT/360	1.260306	(8,822.14)	(8,822.14)	(1.77)	0.00
		Spread Change	23 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427198	NEW	NEW	10 Oct 2034	0	CNE100000C56	CNY		100.00	(1,886.8942)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YASKAWA ELECTRIC CORPORATION CMN															
			23 Jan 2025											0.00	
	Sell	Upside Trade	27 Jan 2025		6506.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,612.428572	(6,457,400.00)	4,612.128764	0.65	1.000000
SDB3264520310	Open	NEW	21 Dec 2034	(1,400)	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4,612.128764	(6,456,980.27)	(6,456,980.27)	(419.73)	0.00

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066831553 (Cont.)															
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Upsize Trade	05 Feb 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.732498	8,146.50	5.588242	2.00	1.000000
SDB3260123468	Open	NEW	25 Sep 2034	200	CNE100002PC5	CNY	7.288600	90.00	50.0000	ACT/360	5.588242	1,117.65	1,117.65	(0.22)	0.00
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.012860	57,418.00	5.628586	2.00	1.000000
SDB3260123468	Open	NEW	25 Sep 2034	1,400	CNE100002PC5	CNY	7.288600	90.00	50.0000	ACT/360	5.628586	7,880.02	7,880.02	(1.58)	0.00
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.094711	(1,046,821.53)	1.383914	2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(103,700)	CNE0000017Y6	CNY	7.288600	100.00	(1,525.0000)	ACT/360	1.383914	(143,511.88)	(143,511.88)	(28.72)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.075834	(266,002.02)	1.381788	2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(26,400)	CNE0000017Y6	CNY	7.288600	100.00	(1,525.0000)	ACT/360	1.381788	(36,479.20)	(36,479.20)	(7.30)	0.00
YUE YUEN INDUSTRIAL HLDG CMN															
			23 Jan 2025											10.85	
	Sell	Partial Termination	27 Jan 2025		0551.HK	HKD	HKD		2.654370	HKD-HONIX	16.796000	(41,990.00)	17.400000	1.20	1.000000
SDB3264120667	Close	NEW	13 Dec 2034	(2,500)	BMG988031446	HKD	1.000000	100.00	30.0000	ACT/365	16.775761	(41,939.40)	(43,500.00)	(5.04)	0.00
			23 Jan 2025											0.00	
	Sell	Partial Termination	27 Jan 2025		0551.HK	HKD	HKD		2.654370	HKD-HONIX	16.942857	(59,300.00)	17.400000	1.20	1.000000
SDB3264120667	Close	NEW	13 Dec 2034	(3,500)	BMG988031446	HKD	1.000000	100.00	30.0000	ACT/365	16.940824	(59,292.88)	(60,900.00)	(7.12)	0.00
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		000948.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.853336	(4,756.00)	2.173381	2.00	1.000000
SDB3261230684	Open	NEW	19 Oct 2034	(300)	CNE0000010M6	CNY	7.288600	100.00	(1,506.3271)	ACT/360	2.173381	(652.01)	(652.01)	(0.13)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		000948.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.222001	(8,111.00)	2.224666	2.00	1.000000
SDB3261230684	Open	NEW	19 Oct 2034	(500)	CNE0000010M6	CNY	7.288600	100.00	(1,506.3271)	ACT/360	2.224666	(1,112.33)	(1,112.33)	(0.22)	0.00
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.019353	(77,298.04)	0.688118	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(15,400)	CNE000001NB5	CNY	7.288600	100.00	(1,963.2140)	ACT/360	0.688118	(10,597.02)	(10,597.02)	(2.12)	0.00
			23 Jan 2025											2.50	
	Sell	Upsize Trade	05 Feb 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.025003	(1,507.50)	0.689123	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(300)	CNE000001NB5	CNY	7.288600	100.00	(1,963.2140)	ACT/360	0.689123	(206.74)	(206.74)	(0.04)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 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	(1,962.4838)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZENSHO HOLDINGS CO., LTD. CMN															
			23 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		7550.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,397.000000	839,700.00	8,487,448280	0.65	1.000000
SDB3266038185	Close	NEW	24 Jan 2035	100	JP3429300001	JPY	1.000000	100.00	(25.0000)	ACT/365	8,397.545805	839,754.58	848,744.83	(54.58)	0.00
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.454999	8,364.00	1.468038	2.00	1.000000
SDB3262800204	Close	NEW	20 Nov 2034	800	CNE1000008X5	CNY	7.288600	100.00	(1,100.0000)	ACT/360	1.434360	1,147.49	1,174.43	(0.23)	0.00

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066831553 (Cont.)															
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.421668	6,253.00	1.468038	2.00	1.000000
SDB3262800204	Close	NEW	20 Nov 2034	600	CNE1000008X5	CNY	7.288600	100.00	(1,100.0000)	ACT/360	1.430265	858.16	880.82	(0.17)	0.00
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		600477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263868380		NEW	11 Dec 2034	0	CNE000001G79	CNY		100.00	(1,900.3115)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.152503	11,661.00	3.995794	2.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	400	CNE100001VW3	CNY	7.288600	100.00	(1,502.2525)	ACT/360	4.000876	1,600.35	1,598.32	(0.32)	0.00
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.570003	5,914.00	3.995794	2.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	200	CNE100001VW3	CNY	7.288600	100.00	(1,502.2525)	ACT/360	4.056818	811.36	799.16	(0.16)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260864119		NEW	12 Oct 2034	0	CNE100001VW3	CNY		100.00	(1,500.8489)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.84	
	Sell	Partial Termination	05 Feb 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.403335	(6,721.00)	3.000259	2.00	1.000000
SDB3260427189	Close	NEW	10 Oct 2034	(300)	CNE000001J84	CNY	7.288600	90.00	50.0000	ACT/360	3.071340	(921.40)	(900.08)	(0.18)	0.00
			23 Jan 2025											2.50	
	Sell	Partial Termination	05 Feb 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.461831	(92,093.51)	3.000259	2.00	1.000000
SDB3260427189	Close	NEW	10 Oct 2034	(4,100)	CNE000001J84	CNY	7.288600	90.00	50.0000	ACT/360	3.080389	(12,629.59)	(12,301.06)	(2.53)	0.00
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.474804	74,034.49	3.957807	2.00	1.000000
SDB3260427095	Close	NEW	10 Oct 2034	2,600	CNE100003RM8	CNY	7.288600	100.00	(1,095.4311)	ACT/360	3.907869	10,160.46	10,290.30	(2.03)	0.00
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427095		NEW	10 Oct 2034	0	CNE100003RM8	CNY		100.00	(1,076.3209)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
		Spread Change	23 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465962		NEW	16 Jan 2035	0	CNE000001M22	CNY		100.00	(874.7959)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.394695	979,432.10	2.565993	2.00	1.000000
SDB3264921624	Close	NEW	05 Jan 2035	50,500	CNE100001B07	CNY	7.288600	100.00	(149.7496)	ACT/360	2.661719	134,416.81	129,582.65	(26.88)	0.00
			23 Jan 2025											0.01	
	Buy	Partial Termination	05 Feb 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.529997	11,718.00	2.565993	2.00	1.000000
SDB3264921624	Close	NEW	05 Jan 2035	600	CNE100001B07	CNY	7.288600	100.00	(149.7496)	ACT/360	2.680064	1,608.04	1,539.60	(0.32)	0.00

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066831553 (Cont.)															
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											(2.50)	
SDB3264921624	Buy	Partial Termination	05 Feb 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.468095	1,107,734.61	2.565993	2.00	1.000000
	Close	NEW	05 Jan 2035	56,900	CNE100001R07	CNY	7.288600	100.00	(149.7496)	ACT/360	2.670900	151,974.21	146,005.00	(30.40)	0.00
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
SDB3260123135	Buy	Upsize Trade	05 Feb 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.601428	27,442.00	2.690091	2.00	1.000000
	Open	NEW	25 Sep 2034	1,400	CNE100001R58	CNY	7.288600	90.00	50.0000	ACT/360	2.690091	3,766.13	3,766.13	(0.75)	0.00
			23 Jan 2025											(2.50)	
SDB3260123135	Buy	Upsize Trade	05 Feb 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.649998	7,860.00	2.695856	2.00	1.000000
	Open	NEW	25 Sep 2034	400	CNE100001R58	CNY	7.288600	90.00	50.0000	ACT/360	2.695856	1,078.34	1,078.34	(0.22)	0.00
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.00	
SDB3265670284		Spread Change	23 Jan 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	18 Jan 2035	0	CNE000000TS8	CNY		100.00	(1,877.7107)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			23 Jan 2025											2.50	
SDB3266102856	Sell	New Trade	05 Feb 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.815003	(2,289.00)	0.523185	2.00	1.000000
	Open	NEW	26 Jan 2035	(600)	CNE000000TS8	CNY	7.288600	100.00	(1,350.0000)	ACT/360	0.523185	(313.91)	(313.91)	(0.06)	0.00
			23 Jan 2025											5.84	
SDB3266102856	Sell	Upsize Trade	05 Feb 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.842728	(33,816.01)	0.526811	2.00	1.000000
	Open	NEW	26 Jan 2035	(8,800)	CNE000000TS8	CNY	7.288600	100.00	(1,350.0000)	ACT/360	0.526811	(4,635.94)	(4,635.94)	(0.93)	0.00
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											5.01	
SDB3265531305	Sell	Full Termination	05 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	127.759997	(5,110.40)	15.280922	2.00	1.000000
	Close	NEW	18 Jan 2035	(40)	CNE100001CY9	CNY	7.288600	90.00	50.0000	ACT/360	17.516463	(700.66)	(611.24)	(0.14)	0.00
			23 Jan 2025											5.01	
SDB3266102838	Sell	New Trade	05 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	127.759997	(58,769.60)	17.516463	2.00	1.000000
	Open	NEW	26 Jan 2035	(460)	CNE100001CY9	CNY	7.288600	100.00	(775.0000)	ACT/360	17.516463	(8,057.57)	(8,057.57)	(1.61)	0.00
			23 Jan 2025											5.84	
SDB3266102838	Sell	Upsize Trade	05 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	131.855350	(1,872,345.97)	18.076443	2.00	1.000000
	Open	NEW	26 Jan 2035	(14,200)	CNE100001CY9	CNY	7.288600	100.00	(775.0000)	ACT/360	18.076443	(256,685.49)	(256,685.49)	(51.38)	0.00
			23 Jan 2025											2.50	
SDB3266102838	Sell	Upsize Trade	05 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	129.838313	(1,843,704.04)	17.805873	2.00	1.000000
	Open	NEW	26 Jan 2035	(14,200)	CNE100001CY9	CNY	7.288600	100.00	(775.0000)	ACT/360	17.805873	(252,843.40)	(252,843.40)	(50.59)	0.00
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
SDB3260122823	Buy	Upsize Trade	05 Feb 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.390000	1,078.00	0.739474	2.00	1.000000
	Open	NEW	25 Sep 2034	200	CNE000000W62	CNY	7.288600	90.00	50.0000	ACT/360	0.739474	147.89	147.89	(0.03)	0.00
			23 Jan 2025											0.84	
SDB3260122823	Buy	Upsize Trade	05 Feb 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.326818	11,719.00	0.731050	2.00	1.000000
	Open	NEW	25 Sep 2034	2,200	CNE000000W62	CNY	7.288600	90.00	50.0000	ACT/360	0.731050	1,608.31	1,608.31	(0.32)	0.00
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											2.50	
SDB3260865423	Sell	Upsize Trade	05 Feb 2025		000544.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.567501	(3,427.00)	1.174937	2.00	1.000000
	Open	NEW	12 Oct 2034	(400)	CNE000000F30	CNY	7.288600	100.00	(797.0162)	ACT/360	1.174937	(469.97)	(469.97)	(0.09)	0.00

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066831553 (Cont.)															
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			23 Jan 2025											5.84	
	Sell	Upsize Trade	05 Feb 2025		000544.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.522500	(3,409.00)	1.168375	2.00	1.000000
SDB3260865423	Open	NEW	12 Oct 2034	(400)	CNE000000F30	CNY	7.288600	100.00	(797.0162)	ACT/360	1.168375	(467.35)	(467.35)	(0.09)	0.00
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											0.84	
	Buy	Upsize Trade	05 Feb 2025		300726.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.106671	8,732.00	3.994586	2.00	1.000000
SDB3260123508	Open	NEW	25 Sep 2034	300	CNE1000035L3	CNY	7.288600	90.00	50.0000	ACT/360	3.994586	1,198.38	1,198.38	(0.24)	0.00
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
			23 Jan 2025											0.00	
	Sell	Upsize Trade	28 Jan 2025		ZIPAX	AUD	AUD		4.335042	AUD-OIS-RBA	3.208478	(1,928.30)	3.208157	1.00	1.000000
SDB3260121497	Open	NEW	22 Sep 2034	(601)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	3.208157	(1,928.10)	(1,928.10)	(0.19)	0.00
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS H															
			23 Jan 2025											10.85	
	Buy	Partial Termination	27 Jan 2025		1157.HK	HKD	HKD		2.654370	HKD-HONIX	5.649473	21,468.00	5.700000	1.20	1.000000
SDB3264983864	Close	NEW	04 Jan 2035	3,800	CNE100000X85	HKD	1.000000	100.00	(375.0000)	ACT/365	5.656281	21,493.87	21,660.00	(2.58)	0.00
			23 Jan 2025											0.00	
	Buy	Full Termination	27 Jan 2025		1157.HK	HKD	HKD		2.654370	HKD-HONIX	5.654838	35,060.00	5.700000	1.20	1.000000
SDB3264983864	Close	NEW	04 Jan 2035	6,200	CNE100000X85	HKD	1.000000	100.00	(375.0000)	ACT/365	5.655517	35,064.21	35,340.00	(4.21)	0.00
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			23 Jan 2025											(2.50)	
	Buy	Partial Termination	05 Feb 2025		000157.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.123964	20,659.50	0.977189	2.00	1.000000
SDB3265057961	Close	NEW	05 Jan 2035	2,900	CNE000001527	CNY	7.288600	100.00	(1,463.3325)	ACT/360	0.977363	2,834.35	2,833.85	(0.57)	0.00
			23 Jan 2025											0.84	
	Buy	Partial Termination	05 Feb 2025		000157.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.125556	12,826.00	0.977189	2.00	1.000000
SDB3265057961	Close	NEW	05 Jan 2035	1,800	CNE000001527	CNY	7.288600	100.00	(1,463.3325)	ACT/360	0.977908	1,760.23	1,758.94	(0.35)	0.00
ZOZO CMN															
			23 Jan 2025											0.00	
	Buy	Upsize Trade	27 Jan 2025		3092.T	JPY	JPY		0.228647	JPY-BOJ-TONAT	4,776.000000	4,776,000.00	4,776.310440	0.65	1.000000
SDB3260121495	Open	NEW	22 Sep 2034	1,000	JP3399310006	JPY	1.000000	90.00	25.0000	ACT/365	4,776.310440	4,776,310.44	4,776,310.44	(310.44)	0.00

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