

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 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	Underlier RIC / Quantity Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553</b>														
<b>37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>														
			27 Jan 2025										0.00	
		Equity Reset	07 Feb 2025	002555.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.870000	0.00	0.000000	-	0.000000
SDB3265127416		NEW	08 Jan 2035	0 CNE1000010N2	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	135.04
<b>3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>														
			27 Jan 2025										0.00	
		Equity Reset	07 Feb 2025	688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	87.010000	(1,174,896.03)	12.049850	-	1.000000
SDB3260962153		NEW	13 Oct 2034	(13,503) CNE1000042T2	CNY	7.272750	100.00	(1,624,119.3)	ACT/360	11.963838	(161,547.70)	(162,709.12)	0.00	1,161.42
<b>ABB INDIA LIMITED CMN</b>														
			27 Jan 2025										12.50	
	Buy	Upsize Trade	28 Jan 2025	ABB.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,095.238933	11,715,049.23	70.716350	4.00	1.000000
SDB3266104670	Open	NEW	24 Jan 2035	1,922 INE117A01022	INR	86.335000	78.16	75.0000	ACT/360	70.716350	135,916.82	135,916.82	(54.28)	0.00
<b>ADAMA LTD CMN CLASS A SERIES NORTHBOUND</b>														
			27 Jan 2025										0.00	
		Equity Reset	07 Feb 2025	000553.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.650000	55,370.00	0.787575	-	1.000000
SDB3266038202		NEW	25 Jan 2035	9,800 CNE0000004V0	CNY	7.272750	90.00	50.0000	ACT/360	0.776873	7,613.36	7,718.23	0.00	(104.88)
<b>ADVANCED INFO SERVICE PUBLIC COMPANY LIMITED NVDR CMN</b>														
			27 Jan 2025										0.21	
	Buy	New Trade	29 Jan 2025	ADVANC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	287.428561	402,399.99	8.537695	4.00	1.000000
SDB3266240295	Open	NEW	31 Jan 2035	1,400 TH0268010R11	THB	33.680000	90.00	40.0000	ACT/360	8.537695	11,952.77	11,952.77	(4.78)	0.00
<b>ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND</b>														
			27 Jan 2025										0.00	
		Equity Reset	07 Feb 2025	688012.SH	USD	USD		4.330000	USD-Federal Funds-H.15	180.090000	(17,828.91)	25.832002	-	1.000000
SDB3260123606		NEW	25 Sep 2034	(99) CNE100003MM9	CNY	7.272750	100.00	(725.0000)	ACT/360	24.762298	(2,451.47)	(2,557.37)	0.00	105.90
<b>ADVANTEST CORP CMN</b>														
			27 Jan 2025										0.00	
		Div Pay Ratio Change	27 Jan 2025	6857.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3266169809		NEW	26 Jan 2035	0 JP3122400009	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025										0.00	
	Sell	Upsize Trade	29 Jan 2025	6857.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	9,288.615385	(12,075,200.00)	9,288.011625	0.65	1.000000
SDB3266169809	Open	AMEND	26 Jan 2035	(1,300) JP3122400009	JPY	1.000000	92.00	(25.0000)	ACT/365	9,288.011625	(12,074,415.11)	(12,074,415.11)	(784.89)	0.00
<b>AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND</b>														
			27 Jan 2025										0.84	
	Buy	Upsize Trade	07 Feb 2025	000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.691563	63,013.00	2.708183	2.00	1.000000
SDB3260123451	Open	NEW	25 Sep 2034	3,200 CNE000000RM5	CNY	7.273200	90.00	50.0000	ACT/360	2.708183	8,666.19	8,666.19	(1.73)	0.00
			27 Jan 2025										(2.50)	
	Buy	Upsize Trade	07 Feb 2025	000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.679543	21,647.50	2.705626	2.00	1.000000
SDB3260123451	Open	NEW	25 Sep 2034	1,100 CNE000000RM5	CNY	7.273200	90.00	50.0000	ACT/360	2.705626	2,976.19	2,976.19	(0.60)	0.00
			27 Jan 2025										0.00	
		Equity Reset	07 Feb 2025	000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.620000	6,796,368.00	2.984814	-	1.000000
SDB3260123451		NEW	25 Sep 2034	346,400 CNE000000RM5	CNY	7.272750	90.00	50.0000	ACT/360	2.697742	934,497.83	1,033,939.59	0.00	(99,441.76)

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<b>06831553 (Cont.)</b>															
<b>AEON CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		8267.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,676.294118	(6,249,700.00)	3,676.055159	0.65	1.000000
SDB3265670263	Open	NEW	17 Jan 2035	(1,700)	JP3388200002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,676.055159	(6,249,293.77)	(6,249,293.77)	(406.23)	0.00
<b>AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.160000	0.00	0.000000	-	0.000000
SDB3264857817		NEW	02 Jan 2035	0	CNE100000RJO	CNY	7.272750	100.00	(175.0000)	ACT/360	0.000000	0.00	0.00	0.00	17,216.63
<b>AIA GROUP LIMITED CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	03 Feb 2025		1299.HK	HKD	HKD		3.969010	HKD-HONIX	53.887284	1,864,500.03	53.893750	1.20	1.000000
SDB3266169807	Open	NEW	26 Jan 2035	34,600	HK0000069689	HKD	1.000000	100.00	30.0000	ACT/365	53.893750	1,864,723.75	1,864,723.75	(223.74)	0.00
			27 Jan 2025											10.85	
	Buy	Upsize Trade	03 Feb 2025		1299.HK	HKD	HKD		3.969010	HKD-HONIX	53.860680	2,219,060.02	53.925582	1.20	1.000000
SDB3266169807	Open	NEW	26 Jan 2035	41,200	HK0000069689	HKD	1.000000	100.00	30.0000	ACT/365	53.925582	2,221,733.98	2,221,733.98	(266.29)	0.00
<b>AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603529.SH	USD	USD		4.330000	USD-Federal Funds-H.15	42.500000	0.00	0.000000	-	0.000000
SDB3262800220		NEW	20 Nov 2034	0	CNE1000051B1	CNY	7.272750	100.00	(1,440.0684)	ACT/360	0.000000	0.00	0.00	0.00	1,820.35
<b>AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.480000	572,220.00	1.075271	-	1.000000
SDB3264649729		NEW	02 Jan 2035	76,500	CNE000001NNO	CNY	7.272750	90.00	50.0000	ACT/360	1.028497	78,680.02	82,258.20	0.00	(3,833.17)
<b>AIR WATER CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		4088.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,932.700001	2,899,050.00	1,932.825626	0.65	1.000000
SDB3260760796	Open	NEW	12 Oct 2034	1,500	JP3160670000	JPY	1.000000	90.00	25.0000	ACT/365	1,932.825626	2,899,238.44	2,899,238.44	(188.44)	0.00
<b>AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		AOT_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121431		NEW	22 Sep 2034	0	TH0765010R16	THB		100.00	(66.2782)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>AISIN SEIKI CO LTD CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		7259.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,699.125000	(1,359,300.00)	1,699.014557	0.65	1.000000
SDB3266236225	Open	NEW	31 Jan 2035	(800)	JP3102000001	JPY	1.000000	100.00	(25.0000)	ACT/365	1,699.014557	(1,359,211.65)	(1,359,211.65)	(88.35)	0.00
<b>AISINO CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.550000	108,585.00	1.184711	-	1.000000
SDB3264921652		NEW	05 Jan 2035	12,700	CNE000001FB1	CNY	7.272750	90.00	50.0000	ACT/360	1.175621	14,930.39	15,045.83	0.00	(1,606.04)
<b>AJINOMOTO CO., INC. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		2802.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	6,339.619048	13,313,200.00	6,340.031123	0.65	1.000000
SDB3265882582	Open	NEW	24 Jan 2035	2,100	JP3119600009	JPY	1.000000	90.00	25.0000	ACT/365	6,340.031123	13,314,065.36	13,314,065.36	(865.36)	0.00

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<b>066831553 (Cont.)</b>															
<b>ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN</b>															
			27 Jan 2025											10.85	
	Sell	Upside Trade	03 Feb 2025		0241.HK	HKD	HKD		3.969010	HKD-HONIX	3.451112	(62,120.02)	3.446953	1.20	1.000000
SDB3265057921	Open	NEW	04 Jan 2035	(18,000)	BMG0171K1018	HKD	1.000000	100.00	(150.0000)	ACT/365	3.446953	(62,045.15)	(62,045.15)	(7.45)	0.00
			27 Jan 2025											0.00	
	Sell	Upside Trade	03 Feb 2025		0241.HK	HKD	HKD		3.969010	HKD-HONIX	3.457500	(41,490.00)	3.457085	1.20	1.000000
SDB3265057921	Open	NEW	04 Jan 2035	(12,000)	BMG0171K1018	HKD	1.000000	100.00	(150.0000)	ACT/365	3.457085	(41,485.02)	(41,485.02)	(4.98)	0.00
<b>ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		300458.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265882596		NEW	25 Jan 2035	0	CNE100001ZN3	CNY		100.00	(1,126.6129)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300458.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.160000	(292,392.00)	6.184488	-	1.000000
SDB3265882596		AMEND	25 Jan 2035	(6,200)	CNE100001ZN3	CNY	7.272750	100.00	(1,126.6129)	ACT/360	6.484480	(40,203.78)	(38,343.83)	0.00	(1,859.95)
<b>AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.820000	306,054.00	3.113606	-	1.000000
SDB3260123387		NEW	25 Sep 2034	14,700	CNE1000034D3	CNY	7.272750	90.00	50.0000	ACT/360	2.862741	42,082.29	45,770.01	0.00	(3,687.72)
<b>AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000543.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.190000	(613,307.00)	1.080203	-	1.000000
SDB3263985553		NEW	14 Dec 2034	(85,300)	CNE000000DF9	CNY	7.272750	100.00	(1,822.3036)	ACT/360	0.988622	(84,329.46)	(92,141.32)	0.00	8,029.82
<b>ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.660000	0.00	0.000000	-	0.000000
SDB3260123442		NEW	25 Sep 2034	0	CNE100000Q84	CNY	7.272750	100.00	(1,196.0526)	ACT/360	0.000000	0.00	0.00	0.00	578.30
<b>ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000898.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.280000	0.00	0.000000	-	0.000000
SDB3262800206		NEW	20 Nov 2034	0	CNE000000SQ4	CNY	7.272750	100.00	(1,179.7410)	ACT/360	0.000000	0.00	0.00	0.00	2,876.46
<b>ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Upside Trade	07 Feb 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.969997	(24,273.00)	3.705226	2.00	1.000000
SDB3263426667	Open	NEW	04 Dec 2034	(900)	CNE1000030R1	CNY	7.273200	100.00	(1,548.2596)	ACT/360	3.705226	(3,334.70)	(3,334.70)	(0.67)	0.00
			27 Jan 2025											2.50	
	Sell	Upside Trade	07 Feb 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.433335	(8,230.00)	3.770141	2.00	1.000000
SDB3263426667	Open	NEW	04 Dec 2034	(300)	CNE1000030R1	CNY	7.273200	100.00	(1,548.2596)	ACT/360	3.770141	(1,131.04)	(1,131.04)	(0.23)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.000000	(1,258,281.00)	3.672975	-	1.000000
SDB3263426667		NEW	04 Dec 2034	(46,603)	CNE1000030R1	CNY	7.272750	100.00	(1,548.2596)	ACT/360	3.712488	(173,013.08)	(171,171.65)	0.00	389.96
<b>ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.050000	0.00	0.000000	-	0.000000
SDB3265959646		NEW	25 Jan 2035	0	CNE000000X61	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	33.60

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
SDB3265959725		Equity Reset NEW	07 Feb 2025 25 Jan 2035		600199.SH 0 CNE000000X61	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	11.050000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 166.81
<b>ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260121441		Equity Reset NEW	07 Feb 2025 25 Sep 2034		688639.SH (78) CNE1000052M6	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	27.180000 3.737238	(2,120.04) (291.50)	4.398651 (343.09)	- 0.00	1.000000 51.59
<b>ANHUI JIANGHUAI AUTOMOBILE GROUP CORP.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265959649		Equity Reset NEW	07 Feb 2025 25 Jan 2035		600418.SH (21,900) CNE0000018M9	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	40.890000 5.622357	(895,491.00) (123,129.62)	5.696739 (124,758.58)	- 0.00	1.000000 1,628.96
<b>ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260427172		Equity Reset NEW	07 Feb 2025 10 Oct 2034		002226.ZK 125,700 CNE100000B57	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	5.790000 0.796123	727,803.00 100,072.66	0.740166 93,038.82	- 0.00	1.000000 7,033.84
<b>ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3264390138	Buy Close	Partial Termination NEW	07 Feb 2025 21 Dec 2034		603589.SH 800 CNE1000022S6	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	36.025626 4.952954	28,820.50 3,962.36	5.358679 4,286.94	2.00 (0.79)	1.000000 0.00
			27 Jan 2025											0.84	
SDB3264390138	Buy Close	Partial Termination NEW	07 Feb 2025 21 Dec 2034		603589.SH 4,500 CNE1000022S6	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	36.104665 4.965479	162,470.99 22,344.66	5.358679 24,114.06	2.00 (4.47)	1.000000 0.00
			27 Jan 2025											0.00	
SDB3264390138		Equity Reset NEW	07 Feb 2025 21 Dec 2034		603589.SH (6,200) CNE1000022S6	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	35.810000 4.923860	(222,022.00) (30,527.93)	5.121069 (31,750.63)	- 0.00	1.000000 3,316.68
<b>ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264649867		Equity Reset NEW	07 Feb 2025 02 Jan 2035		301217.ZK (24,200) CNE100005790	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	10.460000 1.438246	(253,132.00) (34,805.55)	1.513103 (36,617.09)	- 0.00	1.000000 1,811.54
<b>ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265127468		Equity Reset NEW	07 Feb 2025 08 Jan 2035		601801.SH 0 CNE100000KB2	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.780000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 2,005.13
<b>ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265406644		Equity Reset NEW	07 Feb 2025 12 Jan 2035		603308.SH (5,200) CNE100001SN8	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	22.340000 3.071740	(116,168.00) (15,973.05)	2.235503 (11,624.62)	- 0.00	1.000000 (4,348.43)
<b>ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263185970		Equity Reset NEW	07 Feb 2025 30 Nov 2034		000887.ZK 0 CNE000000XP6	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.070000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 215.75

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<b>06831553 (Cont.)</b>															
<b>ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	106.844003	106,844.00	14.694269	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	1,000	CNE1000047B9	CNY	7.273200	90.00	50.0000	ACT/360	14.694269	14,694.27	14.694.27	(2.94)	0.00
			27 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Feb 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	107.604817	290,533.01	14.793961	2.00	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	2,700	CNE1000047B9	CNY	7.273200	90.00	50.0000	ACT/360	14.793961	39,943.69	39,943.69	(7.99)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	108.520000	2,009,681.88	14.175725	-	1.000000
SDB3260427129	Open	NEW	10 Oct 2034	18,519	CNE1000047B9	CNY	7.272750	90.00	50.0000	ACT/360	14.921453	276,330.39	262,520.25	0.00	18,688.83
<b>AOZORA BANK, LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		8304.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,389.958333	(2,867,950.00)	2,389.802986	0.65	1.000000
SDB3266236220	Open	NEW	31 Jan 2035	(1,200)	JP3711200000	JPY	1.000000	100.00	(200.0000)	ACT/365	2,389.802986	(2,867,763.58)	(2,867,763.58)	(186.42)	0.00
<b>ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.350000	245,490.00	1.165408	-	1.000000
SDB3264716694	Open	NEW	02 Jan 2035	29,400	CNE000000784	CNY	7.272750	90.00	50.0000	ACT/360	1.148121	33,754.76	34,262.99	0.00	(540.53)
<b>ASAHI GROUP HOLDINGS LTD CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		2502.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,666.489051	(22,830,900.00)	1,666.380729	0.65	1.000000
SDB3265670265	Open	NEW	17 Jan 2035	(13,700)	JP3116000005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,666.380729	(22,829,415.99)	(22,829,415.99)	(1,484.01)	0.00
<b>ASAHI INTECC CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		7747.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,645.333334	(793,600.00)	2,645.161387	0.65	1.000000
SDB3266236157	Open	NEW	31 Jan 2035	(300)	JP3110650003	JPY	1.000000	100.00	(25.0000)	ACT/365	2,645.161387	(793,548.42)	(793,548.42)	(51.58)	0.00
<b>ASAHI KASEI CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		3407.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,058.000000	529,000.00	1,058.068770	0.65	1.000000
SDB3262867376	Open	NEW	22 Nov 2034	500	JP3111200006	JPY	1.000000	90.00	25.0000	ACT/365	1,058.068770	529,034.39	529,034.39	(34.38)	0.00
<b>ASICS CORP CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		7936.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,529.250000	(11,293,600.00)	3,529.020599	0.65	1.000000
SDB3264453044	Open	NEW	20 Dec 2034	(3,200)	JP3118000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,529.020599	(11,292,865.92)	(11,292,865.92)	(734.08)	0.00
<b>ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.520000	(201,608.00)	8.997826	-	1.000000
SDB3266038193	Open	NEW	25 Jan 2035	(2,900)	CNE100005RF7	CNY	7.272750	100.00	(1,275.0000)	ACT/360	9.558970	(27,721.01)	(26,093.70)	0.00	(1,627.32)
<b>AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688208.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.000000	(1,521.00)	5.347754	-	1.000000
SDB3260963914	Open	NEW	13 Oct 2034	(39)	CNE100003RF2	CNY	7.272750	100.00	(1,125.0000)	ACT/360	5.362483	(209.14)	(208.56)	0.00	(0.57)

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<b>066831553 (Cont.)</b>															
<b>AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
SDB3260123452	Sell	Partial Termination	07 Feb 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.813336	(36,732.00)	4.981769	2.00	1.000000
	Close	NEW	25 Sep 2034	(900)	CNE100003GF5	CNY	7.273200	90.00	50.0000	ACT/360	5.607069	(5,046.36)	(4,483.59)	(1.01)	0.00
			27 Jan 2025											2.50	
SDB3260123452	Sell	Partial Termination	07 Feb 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.752062	(69,278.51)	4.981769	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,700)	CNE100003GF5	CNY	7.273200	90.00	50.0000	ACT/360	5.600523	(9,520.89)	(8,469.01)	(1.91)	0.00
			27 Jan 2025											0.00	
SDB3260123452		Equity Reset	07 Feb 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.490000	194,352.00	4.981769	-	1.000000
		NEW	25 Sep 2034	4,800	CNE100003GF5	CNY	7.272750	90.00	50.0000	ACT/360	5.567358	26,723.32	23,912.49	0.00	6,125.24
<b>BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3261588073		Equity Reset	07 Feb 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.940000	(2,128,714.00)	1.083226	-	1.000000
		NEW	26 Oct 2034	(268,100)	CNE000000LP1	CNY	7.272750	100.00	(1,871.5870)	ACT/360	1.091747	(292,697.37)	(290,412.97)	0.00	(2,284.40)
<b>BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3262179005	Buy	Partial Termination	07 Feb 2025		603398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.417999	30,836.00	3.142284	2.00	1.000000
	Close	NEW	09 Nov 2034	2,000	CNE1000023W6	CNY	7.273200	100.00	(2,185.9934)	ACT/360	2.119731	4,239.46	6,284.57	(0.85)	0.00
			27 Jan 2025											0.84	
SDB3262179005	Buy	Partial Termination	07 Feb 2025		603398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.472501	18,567.00	3.142284	2.00	1.000000
	Close	NEW	09 Nov 2034	1,200	CNE1000023W6	CNY	7.273200	100.00	(2,185.9934)	ACT/360	2.127935	2,553.52	3,770.74	(0.51)	0.00
			27 Jan 2025											0.00	
SDB3262179005		Equity Reset	07 Feb 2025		603398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.500000	(426,250.00)	3.048276	-	1.000000
		NEW	09 Nov 2034	(27,500)	CNE1000023W6	CNY	7.272750	100.00	(2,185.9934)	ACT/360	2.131243	(58,609.18)	(83,827.59)	0.00	28,480.73
<b>BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN</b>															
			27 Jan 2025											0.21	
SDB3260188346	Sell	Upsize Trade	29 Jan 2025		BCP_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	35.292873	(123,525.06)	1.047447	4.00	1.000000
	Open	NEW	27 Sep 2034	(3,500)	TH0420010R18	THB	33.680000	100.00	(968.0817)	ACT/360	1.047447	(3,666.06)	(3,666.06)	(1.47)	0.00
<b>BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264054670		Dividends	07 Feb 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	14 Dec 2034	(620,000)	CNE100000734	CNY		100.00	(175.0000)	ACT/360	0.000000	0.00	0.00	0.00	(10,160.74)
			27 Jan 2025											0.01	
SDB3264054670	Buy	Partial Termination	07 Feb 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.000002	8,400.00	0.839854	2.00	1.000000
	Close	NEW	14 Dec 2034	1,400	CNE100000734	CNY	7.273200	100.00	(175.0000)	ACT/360	0.825112	1,155.16	1,175.80	(0.23)	0.00
			27 Jan 2025											0.84	
SDB3264054670	Buy	Partial Termination	07 Feb 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.983264	700,041.89	0.839854	2.00	1.000000
	Close	NEW	14 Dec 2034	117,000	CNE100000734	CNY	7.273200	100.00	(175.0000)	ACT/360	0.822879	96,276.84	98,262.92	(19.25)	0.00
			27 Jan 2025											(2.50)	
SDB3264054670	Buy	Partial Termination	07 Feb 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.996057	370,556.32	0.839854	2.00	1.000000
	Close	NEW	14 Dec 2034	61,800	CNE100000734	CNY	7.273200	100.00	(175.0000)	ACT/360	0.824363	50,945.63	51,902.98	(10.19)	0.00
			27 Jan 2025											0.00	
SDB3264054670		Equity Reset	07 Feb 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.990000	(203.66)	0.839854	-	1.000000
		NEW	14 Dec 2034	(34)	CNE100000734	CNY	7.272750	100.00	(175.0000)	ACT/360	0.823622	(28.00)	(28.56)	0.00	46,316.88

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<b>066831553 (Cont.)</b>															
<b>BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601328.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.250000	0.00	0.000000	-	0.000000
SDB3264649828		NEW	02 Jan 2035	0	CNE100000S2	CNY	7.272750	100.00	(825.0000)	ACT/360	0.000000	0.00	0.00	0.00	6,925.36
<b>BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601229.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.300000	(300,427.20)	1.266991	-	1.000000
SDB3263242822		NEW	30 Nov 2034	(32,304)	CNE100002FM5	CNY	7.272750	100.00	(150.0000)	ACT/360	1.278746	(41,308.61)	(40,928.88)	0.00	21,472.76
<b>BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263247203		NEW	29 Nov 2034	0	TH0148010R15	THB		100.00	(1,110.0248)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.900000	0.00	0.000000	-	0.000000
SDB3265670324		NEW	18 Jan 2035	0	CNE100001Z90	CNY	7.272750	100.00	(2,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	(308.14)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.900000	0.00	0.000000	-	0.000000
SDB3266102880		NEW	26 Jan 2035	0	CNE100001Z90	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	338.76
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.900000	(212,940.00)	2.339889	-	1.000000
SDB3266102892		NEW	26 Jan 2035	(12,600)	CNE100001Z90	CNY	7.272750	100.00	(1,750.0000)	ACT/360	2.323743	(29,279.16)	(29,482.60)	0.00	203.44
<b>BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.700000	0.00	0.000000	-	0.000000
SDB3264649802		NEW	02 Jan 2035	0	CNE1000010H4	CNY	7.272750	100.00	(1,860.7692)	ACT/360	0.000000	0.00	0.00	0.00	(1,674.88)
<b>BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.270000	(287,215.00)	0.841319	-	1.000000
SDB3265406646		NEW	12 Jan 2035	(54,500)	CNE000000K09	CNY	7.272750	100.00	(807.6146)	ACT/360	0.724623	(39,491.95)	(45,851.86)	0.00	6,359.91
<b>BAYCURRENT CMN</b>															
			27 Jan 2025											0.00	
	Sell	Partial Termination	29 Jan 2025		6532.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	6,224.666666	(1,867,400.00)	5,320.000000	0.65	1.000000
SDB3260427170	Close	NEW	28 Sep 2034	(300)	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	6,224.262063	(1,867,278.62)	(1,596,000.00)	(121.38)	0.00
<b>BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301085.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	65.150000	0.00	0.000000	-	0.000000
SDB3265531298		NEW	18 Jan 2035	0	CNE100004S54	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(154.52)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301085.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	65.150000	(78,180.00)	9.260351	-	1.000000
SDB3266169765		NEW	29 Jan 2035	(1,200)	CNE100004S54	CNY	7.272750	100.00	(2,250.0000)	ACT/360	8.958097	(10,749.72)	(11,112.42)	0.00	362.70

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<b>066831553 (Cont.)</b>															
<b>BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.750000	(61,074.00)	3.070544	-	1.000000
SDB3260427162	NEW	NEW	10 Oct 2034	(2,808)	CNE100003SS3	CNY	7.272750	100.00	(1,250.0000)	ACT/360	2.990616	(8,397.65)	(8,622.09)	0.00	12,824.22
<b>BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300579.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.720000	(97,020.00)	3.791203	-	1.000000
SDB3265127486	NEW	NEW	08 Jan 2035	(3,500)	CNE100002DZ2	CNY	7.272750	100.00	(1,925.0000)	ACT/360	3.811488	(13,340.21)	(13,269.21)	0.00	(40.29)
<b>BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.040000	0.00	0.000000	-	0.000000
SDB3265127421	NEW	NEW	08 Jan 2035	0	CNE100002GG5	CNY	7.272750	100.00	(2,122.6415)	ACT/360	0.000000	0.00	0.00	0.00	58.72
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.040000	0.00	0.000000	-	0.000000
SDB3265127470	NEW	NEW	08 Jan 2035	0	CNE100002GG5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	189.15
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.040000	0.00	0.000000	-	0.000000
SDB3265127492	NEW	NEW	08 Jan 2035	0	CNE100002GG5	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	54.77
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.040000	0.00	0.000000	-	0.000000
SDB3266102869	NEW	NEW	26 Jan 2035	0	CNE100002GG5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(124.57)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.040000	(159,104.00)	0.974501	-	1.000000
SDB3266102886	NEW	NEW	26 Jan 2035	(22,600)	CNE100002GG5	CNY	7.272750	100.00	(2,138.3249)	ACT/360	0.967997	(21,876.73)	(22,023.71)	0.00	146.98
<b>BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Feb 2025		300803.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	92.854169	55,712.50	12.765980	2.00	1.000000
SDB3260123489	Open	NEW	25 Sep 2034	600	CNE000001QQ6	CNY	7.273200	90.00	50.0000	ACT/360	12.765980	7,659.59	7,659.59	(1.53)	0.00
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		300803.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	91.938097	193,070.00	12.644258	2.00	1.000000
SDB3260123489	Open	NEW	25 Sep 2034	2,100	CNE000001QQ6	CNY	7.273200	90.00	50.0000	ACT/360	12.644258	26,552.94	26,552.94	(5.31)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300803.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	89.700000	4,870,710.00	12.831514	-	1.000000
SDB3260123489	NEW	NEW	25 Sep 2034	54,300	CNE000001QQ6	CNY	7.272750	90.00	50.0000	ACT/360	12.333711	669,720.51	696,751.22	0.00	(27,030.71)
<b>BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.630000	(4,909,940.00)	3.052253	-	1.000000
SDB3263372435	NEW	NEW	01 Dec 2034	(238,000)	CNE1000012M0	CNY	7.272750	100.00	(1,734.7478)	ACT/360	2.836616	(675,114.61)	(726,436.11)	0.00	51,321.51
<b>BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300073.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.900000	(1,420,650.00)	5.487202	-	1.000000
SDB3260123656	NEW	NEW	25 Sep 2034	(38,500)	CNE100000NN1	CNY	7.272750	100.00	(1,821.1038)	ACT/360	5.073734	(195,338.76)	(211,257.27)	0.00	15,918.51

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<b>066831553 (Cont.)</b>															
<b>BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.530000	0.00	0.000000	-	0.000000
SDB3264921700		NEW	05 Jan 2035	0	CNE100001617	CNY	7.272750	100.00	(1,719.7941)	ACT/360	0.000000	0.00	0.00	0.00	(2,202.16)
<b>BEIJING GEOENVIRON ENGINEERING &amp; TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123352		NEW	25 Sep 2034	0	CNE100001V11	CNY		100.00	(1,319.8219)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.140000	(1,763,708.76)	0.701842	-	1.000000
SDB3260123352		AMEND	25 Sep 2034	(343,134)	CNE100001V11	CNY	7.272750	100.00	(1,319.8219)	ACT/360	0.706748	(242,509.27)	(240,825.70)	0.00	5,590.12
<b>BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
		Sell	07 Feb 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.229998	(20,053.00)	2.505334	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(1,100)	CNE100002813	CNY	7.273200	100.00	(1,188.6605)	ACT/360	2.505334	(2,755.87)	(2,755.87)	(0.55)	0.00
			27 Jan 2025											5.84	
		Sell	07 Feb 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.125004	(10,875.00)	2.490072	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(600)	CNE100002813	CNY	7.273200	100.00	(1,188.6605)	ACT/360	2.490072	(1,494.04)	(1,494.04)	(0.30)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.950000	(1,240,883.50)	2.507806	-	1.000000
SDB3263530575		NEW	07 Dec 2034	(69,130)	CNE100002813	CNY	7.272750	100.00	(1,188.6605)	ACT/360	2.468117	(170,620.93)	(173,364.66)	0.00	7,306.38
<b>BEIJING HUAFENG TEST &amp; CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688200.SH	USD	USD		4.330000	USD-Federal Funds-H.15	126.000000	0.00	0.000000	-	0.000000
SDB3263644968		NEW	07 Dec 2034	0	CNE100003RC9	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	76.17
<b>BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.750000	(2,878,728.75)	0.527128	-	1.000000
SDB3261439318		NEW	26 Oct 2034	(767,661)	CNE000001980	CNY	7.272750	100.00	(1,782.8061)	ACT/360	0.515623	(395,823.67)	(404,655.61)	0.00	8,831.94
<b>BEIJING HUALUBAINA FILM &amp; TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.870000	0.00	0.000000	-	0.000000
SDB3265127480		NEW	08 Jan 2035	0	CNE100001BX3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(5.34)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.870000	0.00	0.000000	-	0.000000
SDB3265127500		NEW	08 Jan 2035	0	CNE100001BX3	CNY	7.272750	100.00	(1,500.0000)	ACT/360	0.000000	0.00	0.00	0.00	(204.24)
			27 Jan 2025											5.84	
		Sell	07 Feb 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.967141	(6,954.00)	0.682402	2.00	1.000000
SDB3266038216	Open	NEW	25 Jan 2035	(1,400)	CNE100001BX3	CNY	7.273200	100.00	(2,000.0000)	ACT/360	0.682402	(955.36)	(955.36)	(0.19)	0.00
			27 Jan 2025											2.50	
		Sell	07 Feb 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.923750	(3,939.00)	0.676667	2.00	1.000000
SDB3266038216	Open	NEW	25 Jan 2035	(800)	CNE100001BX3	CNY	7.273200	100.00	(2,000.0000)	ACT/360	0.676667	(541.33)	(541.33)	(0.11)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.870000	(169,476.00)	0.677354	-	1.000000
SDB3266038216		NEW	25 Jan 2035	(34,800)	CNE100001BX3	CNY	7.272750	100.00	(2,000.0000)	ACT/360	0.669623	(23,302.88)	(23,571.90)	0.00	269.02

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<b>066831553 (Cont.)</b>															
<b>BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
SDB3260427160	Sell	Partial Termination	07 Feb 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	315.917771	(802,431.14)	36.209327	2.00	1.000000
	Close	NEW	10 Oct 2034	(2,540)	CNE100003PM2	CNY	7.273200	90.00	50.0000	ACT/360	43.416324	(110,277.46)	(91,971.69)	(22.07)	0.00
			27 Jan 2025											5.84	
SDB3260427160	Sell	Partial Termination	07 Feb 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	316.027274	(2,262,755.28)	36.280832	2.00	1.000000
	Close	NEW	10 Oct 2034	(7,160)	CNE100003PM2	CNY	7.273200	90.00	50.0000	ACT/360	43.416856	(310,864.69)	(259,770.76)	(62.22)	0.00
			27 Jan 2025											0.00	
SDB3260427160		Equity Reset	07 Feb 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	314.000000	28,574.00	36.316033	-	1.000000
		NEW	10 Oct 2034	91	CNE100003PM2	CNY	7.272750	90.00	50.0000	ACT/360	43.174865	3,928.91	3,304.76	0.00	60,758.86
<b>BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263116843		Equity Reset	07 Feb 2025		300418.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.890000	0.00	0.000000	-	0.000000
		NEW	27 Nov 2034	0	CNE100001YF2	CNY	7.272750	100.00	(1,925.0000)	ACT/360	0.000000	0.00	0.00	0.00	2,426.91
<b>BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265743529		Equity Reset	07 Feb 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.780000	0.00	0.000000	-	0.000000
		NEW	19 Jan 2035	0	CNE100000GX4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	101.47
			27 Jan 2025											0.00	
SDB3265743552		Equity Reset	07 Feb 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.780000	0.00	0.000000	-	0.000000
		NEW	19 Jan 2035	0	CNE100000GX4	CNY	7.272750	100.00	(1,900.0000)	ACT/360	0.000000	0.00	0.00	0.00	93.99
			27 Jan 2025											2.50	
SDB3266236200	Sell	New Trade	07 Feb 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.649437	(40,542.02)	1.051256	2.00	1.000000
	Open	NEW	01 Feb 2035	(5,300)	CNE100000GX4	CNY	7.273200	100.00	(2,050.0000)	ACT/360	1.051256	(5,571.66)	(5,571.66)	(1.11)	0.00
			27 Jan 2025											5.84	
SDB3266236200	Sell	Upsize Trade	07 Feb 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.722680	(74,910.00)	1.060967	2.00	1.000000
	Open	NEW	01 Feb 2035	(9,700)	CNE100000GX4	CNY	7.273200	100.00	(2,050.0000)	ACT/360	1.060967	(10,291.38)	(10,291.38)	(2.06)	0.00
			27 Jan 2025											0.00	
SDB3266236200		Equity Reset	07 Feb 2025		300010.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.780000	(116,700.00)	1.057536	-	1.000000
		NEW	01 Feb 2035	(15,000)	CNE100000GX4	CNY	7.272750	100.00	(2,050.0000)	ACT/360	1.069747	(16,046.20)	(15,863.04)	0.00	(183.17)
<b>BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123700		Equity Reset	07 Feb 2025		000786.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.280000	1,551,488.00	4.139184	-	1.000000
		NEW	25 Sep 2034	49,600	CNE000000QS4	CNY	7.272750	90.00	50.0000	ACT/360	4.300987	213,328.96	205,303.53	0.00	10,739.67
<b>BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE &amp; TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263589510		Equity Reset	07 Feb 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.320000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100000ZB0	CNY	7.272750	100.00	(1,480.3472)	ACT/360	0.000000	0.00	0.00	0.00	(11,155.07)
			27 Jan 2025											5.84	
SDB3265810053	Sell	Upsize Trade	07 Feb 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.542172	(24,247.00)	1.448318	2.00	1.000000
	Open	NEW	22 Jan 2035	(2,300)	CNE100000ZB0	CNY	7.273200	100.00	(1,075.0000)	ACT/360	1.448318	(3,331.13)	(3,331.13)	(0.67)	0.00
			27 Jan 2025											2.50	
SDB3265810053	Sell	Upsize Trade	07 Feb 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.535004	(1,053.50)	1.447817	2.00	1.000000
	Open	NEW	22 Jan 2035	(100)	CNE100000ZB0	CNY	7.273200	100.00	(1,075.0000)	ACT/360	1.447817	(144.78)	(144.78)	(0.03)	0.00
			27 Jan 2025											0.00	
SDB3265810053		Equity Reset	07 Feb 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.320000	(608,880.00)	1.412170	-	1.000000
		NEW	22 Jan 2035	(59,000)	CNE100000ZB0	CNY	7.272750	100.00	(1,075.0000)	ACT/360	1.418996	(83,720.76)	(83,318.05)	0.00	(402.71)

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<b>066831553 (Cont.)</b>															
<b>BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002819.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.170000	(2,381.47)	3.711746	-	1.000000
SDB3264054759		NEW	14 Dec 2034	(91)	CNE100002BX1	CNY	7.272750	100.00	(2,250.0000)	ACT/360	3.598364	(327.45)	(337.77)	0.00	10.32
<b>BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002271.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.260000	362,896.00	1.691078	-	1.000000
SDB3265959623		NEW	25 Jan 2035	29,600	CNE100000CS3	CNY	7.272750	90.00	50.0000	ACT/360	1.685745	49,898.05	50,055.90	0.00	(157.85)
<b>BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688066.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.310000	(225.03)	2.785858	-	1.000000
SDB3261588083		NEW	26 Oct 2034	(13)	CNE100003M69	CNY	7.272750	100.00	(1,725.0000)	ACT/360	2.380118	(30.94)	(36.22)	0.00	5.27
<b>BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	228.790000	(251,440.21)	30.089040	-	1.000000
SDB3260760892		NEW	12 Oct 2034	(1,099)	CNE100003R80	CNY	7.272750	100.00	(1,391.6742)	ACT/360	31.458527	(34,572.92)	(33,067.85)	0.00	(1,505.07)
<b>BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.124997	3,425.00	2.658855	2.00	1.000000
SDB3264054753	Close	NEW	14 Dec 2034	200	CNE000000XH3	CNY	7.273200	100.00	(1,877.0636)	ACT/360	2.355203	471.04	531.77	(0.09)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.299997	1,730.00	2.658855	2.00	1.000000
SDB3264054753	Close	NEW	14 Dec 2034	100	CNE000000XH3	CNY	7.273200	100.00	(1,877.0636)	ACT/360	2.378476	237.85	265.89	(0.05)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.120000	(1,512,192.48)	2.616819	-	1.000000
SDB3264054753		NEW	14 Dec 2034	(88,329)	CNE000000XH3	CNY	7.272750	100.00	(1,877.0636)	ACT/360	2.353993	(207,925.85)	(231,141.00)	0.00	23,303.92
<b>BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.310000	3,025,505.00	2.290472	-	1.000000
SDB3260264439		NEW	10 Oct 2034	185,500	CNE100000YL2	CNY	7.272750	90.00	50.0000	ACT/360	2.242618	416,005.64	424,882.58	0.00	(8,876.95)
<b>BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.860000	2,158,002.00	1.992434	-	1.000000
SDB3260123353		NEW	25 Sep 2034	155,700	CNE100001S16	CNY	7.272750	90.00	50.0000	ACT/360	1.905744	296,724.34	310,221.97	0.00	(13,953.10)
<b>BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688339.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.500000	0.00	0.000000	-	0.000000
SDB3265127456		NEW	08 Jan 2035	0	CNE100005VT0	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(426.68)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688339.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.500000	0.00	0.000000	-	0.000000
SDB3265127496		NEW	08 Jan 2035	0	CNE100005VT0	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	187.67
<b>BEIJING SUN-NOVO PHARMACEUTICAL RESEARCH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		688621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.047514	24,533.26	4.820089	2.00	1.000000
SDB3266038180	Open	NEW	25 Jan 2035	700	CNE100005139	CNY	7.273200	90.00	50.0000	ACT/360	4.820089	3,374.06	3,374.06	(0.67)	0.00

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<b>066831553 (Cont.)</b>															
<b>BEIJING SUN-NOVO PHARMACEUTICAL RESEARCH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.870000	104,610.00	4,757269	-	1.000000
SDB3266038180		NEW	25 Jan 2035	3,000	CNE100005139	CNY	7.272750	90.00	50.0000	ACT/360	4.794610	14,383.83	14,271.81	0.00	112.02
<b>BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600085.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.970000	0.00	0.000000	-	0.000000
SDB3262800223		NEW	20 Nov 2034	0	CNE000000R69	CNY	7.272750	100.00	(1,395.0000)	ACT/360	0.000000	0.00	0.00	0.00	2,437.20
<b>BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.150000	(1,164,389.35)	1,963094	-	1.000000
SDB3262540455		NEW	16 Nov 2034	(82,289)	CNE100001RL4	CNY	7.272750	100.00	(1,689.2147)	ACT/360	1.945619	(160,103.04)	(161,541.07)	0.00	1,673.88
<b>BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.110000	(1,423,884.00)	2,609524	-	1.000000
SDB3263707306		NEW	08 Dec 2034	(64,400)	CNE100001401	CNY	7.272750	100.00	(1,824.5341)	ACT/360	3.040115	(195,783.41)	(168,053.32)	0.00	(27,730.09)
<b>BEIJING URBAN CONSTRUCTION INVESTMENT &amp; DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.750000	0.00	0.000000	-	0.000000
SDB3261097677		NEW	19 Oct 2034	0	CNE000000Y52	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(943.28)
<b>BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600861.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.660000	(877,915.68)	2,624492	-	1.000000
SDB3260123499		NEW	25 Sep 2034	(47,048)	CNE000000GS5	CNY	7.272750	100.00	(2,113.3629)	ACT/360	2.565742	(120,713.03)	(123,477.11)	0.00	3,489.26
<b>BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600246.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.470000	0.00	0.000000	-	0.000000
SDB3265057896		NEW	05 Jan 2035	0	CNE0000014S5	CNY	7.272750	100.00	(1,900.0000)	ACT/360	0.000000	0.00	0.00	0.00	292.62
<b>BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.000000	(139,500.00)	0.701931	-	1.000000
SDB3265406645		NEW	12 Jan 2035	(27,900)	CNE100001P43	CNY	7.272750	100.00	(1,599.3347)	ACT/360	0.687498	(19,181.19)	(19,583.87)	0.00	(4,648.23)
<b>BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603392.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.090000	(2,492,094.00)	9,622134	-	1.000000
SDB3260123644		NEW	25 Sep 2034	(36,600)	CNE100004090	CNY	7.272750	100.00	(2,072.2677)	ACT/360	9.362346	(342,661.86)	(352,170.10)	0.00	9,758.47
<b>BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.310000	0.00	0.000000	-	0.000000
SDB3265057929		NEW	05 Jan 2035	0	CNE000000S84	CNY	7.272750	100.00	(575.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,178.49

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<b>066831553 (Cont.)</b>															
<b>BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.560000	326,304.00	1.429730	-	1.000000
SDB3262867391		NEW	24 Nov 2034	30,900	CNE000001261	CNY	7.272750	90.00	50.0000	ACT/360	1.451995	44,866.65	44,178.66	0.00	687.98
<b>BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688608.SH	USD	USD		4.330000	USD-Federal Funds-H.15	397.010000	(516,113.00)	44.433064	-	1.000000
SDB3262800208		NEW	20 Nov 2034	(1,300)	CNE100005XM1	CNY	7.272750	100.00	(1,288.4615)	ACT/360	54.588704	(70,965.32)	(57,762.98)	0.00	(13,202.33)
<b>BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603719.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.040000	0.00	0.000000	-	0.000000
SDB3265127409		NEW	08 Jan 2035	0	CNE100003R72	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	940.52
<b>BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.630000	(679,436.10)	2.620321	-	1.000000
SDB3260123369		NEW	25 Sep 2034	(36,470)	CNE100003R98	CNY	7.272750	100.00	(1,206.8522)	ACT/360	2.561617	(93,422.17)	(95,563.12)	0.00	3,419.81
<b>BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.760000	(1,162,868.00)	0.692820	-	1.000000
SDB3262867383		NEW	24 Nov 2034	(244,300)	CNE100000MZ7	CNY	7.272750	100.00	(1,343.5427)	ACT/360	0.654498	(159,893.86)	(169,255.88)	0.00	9,362.02
<b>BRIGHT DAIRY &amp; FOOD CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600597.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.150000	62,755.00	1.166236	-	1.000000
SDB3260961961		NEW	13 Oct 2034	7,700	CNE000001C99	CNY	7.272750	90.00	50.0000	ACT/360	1.120621	8,628.78	8,980.02	0.00	(351.24)
<b>BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.920000	(834.84)	4.124162	-	1.000000
SDB3260121473		NEW	25 Sep 2034	(27)	CNE100003PR1	CNY	7.272750	100.00	(1,300.0000)	ACT/360	4.251487	(114.79)	(111.35)	0.00	(3.44)
<b>BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.800000	0.00	0.000000	-	0.000000
SDB3264921772		NEW	05 Jan 2035	0	CNE100002D38	CNY	7.272750	100.00	(1,500.0000)	ACT/360	0.000000	0.00	0.00	0.00	(167.68)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.800000	0.00	0.000000	-	0.000000
SDB3265127457		NEW	08 Jan 2035	0	CNE100002D38	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(70.01)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.800000	0.00	0.000000	-	0.000000
SDB3265127490		NEW	08 Jan 2035	0	CNE100002D38	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(598.82)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.800000	0.00	0.000000	-	0.000000
SDB3265406616		NEW	12 Jan 2035	0	CNE100002D38	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	51.56
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.800000	0.00	0.000000	-	0.000000
SDB3265406686		NEW	12 Jan 2035	0	CNE100002D38	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	372.28

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<b>066831553 (Cont.)</b>															
<b>BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.340000	0.00	0.000000	-	0.000000
SDB3264983870		NEW	05 Jan 2035	0	CNE100003QP3	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	6.53
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.340000	0.00	0.000000	-	0.000000
SDB3265882588		NEW	25 Jan 2035	0	CNE100003QP3	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	796.23
<b>BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.350000	0.00	0.000000	-	0.000000
SDB3260123558		NEW	25 Sep 2034	0	CNE0000012Q3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(33,346.32)
<b>BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			27 Jan 2025											0.21	
		Sell	29 Jan 2025		BTS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	6.215196	(331,269.95)	0.184459	4.00	1.000000
SDB3264390770	Open	Upsize Trade NEW	20 Dec 2034	(53,300)	TH0221010R10	THB	33.680000	100.00	(1,225.0000)	ACT/360	0.184459	(9,831.66)	(9,831.66)	(3.93)	0.00
<b>BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300146.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.250000	505,125.00	1.645568	-	1.000000
SDB3260427167		NEW	10 Oct 2034	44,900	CNE100000Y84	CNY	7.272750	90.00	50.0000	ACT/360	1.546870	69,454.46	73,886.00	0.00	(4,431.54)
<b>BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	274.500000	0.00	0.000000	-	0.000000
SDB3264857831		NEW	02 Jan 2035	0	CNE100001526	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	18,093.87
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	274.500000	0.00	0.000000	-	0.000000
SDB3265959615		NEW	25 Jan 2035	0	CNE100001526	CNY	7.272750	100.00	(275.0000)	ACT/360	0.000000	0.00	0.00	0.00	2,221.61
<b>C&amp;S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002511.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.610000	(536,071.00)	0.928934	-	1.000000
SDB3260123088		NEW	25 Sep 2034	(81,100)	CNE100000X36	CNY	7.272750	100.00	(1,360.6966)	ACT/360	0.908872	(73,709.52)	(75,336.54)	0.00	1,627.02
<b>C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.880000	(697,129.56)	3.686546	-	1.000000
SDB3262867370		NEW	24 Nov 2034	(26,937)	CNE1000055F3	CNY	7.272750	100.00	(1,827.2756)	ACT/360	3.558489	(95,855.02)	(99,304.49)	0.00	3,449.47
<b>CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600906.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.620000	109,892.00	0.963541	-	1.000000
SDB3261097682		NEW	19 Oct 2034	16,600	CNE100005295	CNY	7.272750	90.00	50.0000	ACT/360	0.910247	15,110.10	15,994.79	0.00	(884.69)
<b>CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	582.004999	116,401.00	96.236170	2.00	1.000000
SDB3260497774	Close	NEW	11 Oct 2034	200	CNE1000041R8	CNY	7.273200	100.00	(997.0588)	ACT/360	80.016485	16,003.30	19,247.23	(3.20)	0.00
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	572.299999	228,920.00	88.156696	2.00	1.000000
SDB3260497774	Close	NEW	11 Oct 2034	400	CNE1000041R8	CNY	7.273200	100.00	(997.0588)	ACT/360	78.708490	31,483.40	35,262.68	(6.29)	0.00

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<b>066831553 (Cont.)</b>															
<b>CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
		Equity Reset	27 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	572.000000	(1,033,032.00)	85.777345	0.00	1.000000
SDB3260497774		NEW	07 Feb 2025 11 Oct 2034	(1,806)	CNE1000041R8	CNY	7.272750	100.00	(997.0588)	ACT/360	78.649754	(142,041.46)	(154,913.89)	-	55,222.60
<b>CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		300390.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.750000	(139,417.50)	3.147746	0.00	1.000000
SDB3262741473		NEW	07 Feb 2025 17 Nov 2034	(6,410)	CNE100001XM0	CNY	7.272750	100.00	(1,807.8393)	ACT/360	2.990616	(19,169.85)	(20,177.05)	-	1,007.20
<b>CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	27 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.800001	2,040.00	0.935205	0.84	1.000000
SDB3262322896	Open	NEW	07 Feb 2025 10 Nov 2034	300	CNE100000M39	CNY	7.273200	90.00	50.0000	ACT/360	0.935205	280.56	280.56	2.00	0.00
		Equity Reset	27 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.760000	3,830,216.00	0.924409	-	1.000000
SDB3262322896		NEW	07 Feb 2025 10 Nov 2034	566,600	CNE100000M39	CNY	7.272750	90.00	50.0000	ACT/360	0.929497	526,653.00	523,769.89	0.00	2,883.11
<b>CANON INC. CMN</b>															
	Buy	Upsize Trade	27 Jan 2025		7751.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,974.555556	8,954,200.00	4,974.878902	0.65	1.000000
SDB3265743512	Open	NEW	29 Jan 2025 18 Jan 2035	1,800	JP3242800005	JPY	1.000000	90.00	25.0000	ACT/365	4,974.878902	8,954,782.02	8,954,782.02	(582.02)	0.00
<b>CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		688185.SH	USD	USD		4.330000	USD-Federal Funds-H.15	58.020000	(2,901.00)	8.193768	0.00	1.000000
SDB3265057947		NEW	07 Feb 2025 05 Jan 2035	(50)	CNE100004BM0	CNY	7.272750	100.00	(2,225.0000)	ACT/360	7.977725	(398.89)	(409.69)	-	30.98
<b>CAPCOM CO., LTD. CMN</b>															
	Sell	Upsize Trade	27 Jan 2025		9697.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,382.442308	(17,588,700.00)	3,382.222449	0.65	1.000000
SDB3261285267	Open	NEW	29 Jan 2025 19 Oct 2034	(5,200)	JP3218900003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,382.222449	(17,587,556.73)	(17,587,556.73)	(1,143.27)	0.00
<b>CASIO COMPUTER CO., LTD. CMN</b>															
	Buy	New Trade	27 Jan 2025		6952.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,291.222223	2,324,200.00	1,291.306152	0.65	1.000000
SDB3266236150	Open	NEW	29 Jan 2025 31 Jan 2035	1,800	JP3209000003	JPY	1.000000	90.00	25.0000	ACT/365	1,291.306152	2,324,351.07	2,324,351.07	(151.07)	0.00
<b>CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		600180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.040000	(136,148.00)	0.544435	0.00	1.000000
SDB3266038189		NEW	07 Feb 2025 25 Jan 2035	(33,700)	CNE000000WT0	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.555498	(18,720.28)	(18,347.46)	-	(372.82)
<b>CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		601016.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.010000	872,900.00	0.426730	0.00	1.000000
SDB3260123095		NEW	07 Feb 2025 25 Sep 2034	290,000	CNE100001T15	CNY	7.272750	90.00	50.0000	ACT/360	0.413874	120,023.46	123,751.72	-	(3,728.26)
<b>CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		601375.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.980000	1,542,648.00	0.589931	0.00	1.000000
SDB3260962829		NEW	07 Feb 2025 13 Oct 2034	387,600	CNE100002FF9	CNY	7.272750	90.00	50.0000	ACT/360	0.547248	212,113.32	228,657.17	-	(16,543.84)

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<b>066831553 (Cont.)</b>															
<b>CENTRAL JAPAN RAILWAY COMPANY CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		9022.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,847.612500	11,390,450.00	2,847.797595	0.65	1.000000
SDB3263116848	Open	NEW	27 Nov 2034	4,000	JP3566800003	JPY	1.000000	90.00	25.0000	ACT/365	2,847.797595	11,391,190.38	11,391,190.38	(740.38)	0.00
<b>CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673</b>															
			27 Jan 2025											0.21	
	Sell	New Trade	29 Jan 2025		CPN_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	53.085795	(1,252,824.76)	1.575518	4.00	1.000000
SDB3266240271	Open	NEW	31 Jan 2035	(23,600)	TH0481010R10	THB	33.680000	100.00	(275.0000)	ACT/360	1.575518	(37,182.22)	(37,182.22)	(14.88)	0.00
<b>CERES CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		3696.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,772.800000	(1,386,400.00)	2,772.619768	0.65	1.000000
SDB3264255529	Open	NEW	15 Dec 2034	(500)	JP3423570005	JPY	1.000000	92.00	(241.6666)	ACT/365	2,772.619768	(1,386,309.88)	(1,386,309.88)	(90.12)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		3696.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264255529		NEW	15 Dec 2034	0	JP3423570005	JPY		92.00	(242.3611)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.01	
	Sell	Partial Termination	07 Feb 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.680002	(4,416.00)	0.564000	2.00	1.000000
SDB3261097675	Close	NEW	19 Oct 2034	(1,200)	CNE100003N43	CNY	7.273200	90.00	50.0000	ACT/360	0.505613	(606.74)	(676.80)	(0.12)	0.00
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.667478	(45,109.98)	0.564000	2.00	1.000000
SDB3261097675	Close	NEW	19 Oct 2034	(12,300)	CNE100003N43	CNY	7.273200	90.00	50.0000	ACT/360	0.503850	(6,197.35)	(6,937.20)	(1.24)	0.00
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.688838	(174,113.15)	0.547908	2.00	1.000000
SDB3261097675	Close	NEW	19 Oct 2034	(47,200)	CNE100003N43	CNY	7.273200	90.00	50.0000	ACT/360	0.506954	(23,928.23)	(25,861.26)	(4.79)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.690000	953,865.00	0.518268	-	1.000000
SDB3261097675		NEW	19 Oct 2034	258,500	CNE100003N43	CNY	7.272750	90.00	50.0000	ACT/360	0.507373	131,155.92	133,972.32	0.00	(5,559.34)
<b>CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		002557.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760884		NEW	12 Oct 2034	32,600	CNE1000010Q5	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,199.20
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002557.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.270000	889,002.00	3.986153	-	1.000000
SDB3260760884		NEW	12 Oct 2034	32,600	CNE1000010Q5	CNY	7.272750	90.00	50.0000	ACT/360	3.749613	122,237.38	129,948.59	0.00	(7,711.20)
<b>CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.183332	(21,710.00)	4.985429	2.00	1.000000
SDB3264921673	Close	NEW	05 Jan 2035	(600)	CNE100001T56	CNY	7.273200	90.00	50.0000	ACT/360	4.970984	(2,982.59)	(2,991.26)	(0.60)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.510000	106,530.00	4.990845	-	1.000000
SDB3264921673		NEW	05 Jan 2035	3,000	CNE100001T56	CNY	7.272750	90.00	50.0000	ACT/360	4.882610	14,647.83	14,972.54	0.00	(4,953.87)

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<b>066831553 (Cont.)</b>															
<b>CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.360000	52,788.00	0.931350	-	1.000000
SDB3261097717		NEW	19 Oct 2034	8,300	CNE000000SH3	CNY	7.272750	90.00	50.0000	ACT/360	0.874497	7,258.33	7,730.20	0.00	(471.88)
<b>CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300342.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.540000	653,330.00	2.200465	-	1.000000
SDB3260123072		NEW	25 Sep 2034	39,500	CNE100001JY4	CNY	7.272750	90.00	50.0000	ACT/360	2.274243	89,832.60	86,918.36	0.00	2,914.24
<b>CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.050000	0.00	0.000000	-	0.000000
SDB3264857827		NEW	02 Jan 2035	0	CNE100001VQ5	CNY	7.272750	100.00	(1,916.8353)	ACT/360	0.000000	0.00	0.00	0.00	2,607.83
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.050000	0.00	0.000000	-	0.000000
SDB3265406639		NEW	12 Jan 2035	0	CNE100001VQ5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2.67
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.050000	0.00	0.000000	-	0.000000
SDB3265406682		NEW	12 Jan 2035	0	CNE100001VQ5	CNY	7.272750	100.00	(1,875.0000)	ACT/360	0.000000	0.00	0.00	0.00	3.65
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265531276		NEW	18 Jan 2035	0	CNE100001VQ5	CNY		100.00	(1,744.3504)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.050000	(795,197.25)	2.200759	-	1.000000
SDB3265531276		AMEND	18 Jan 2035	(49,545)	CNE100001VQ5	CNY	7.272750	100.00	(1,744.3504)	ACT/360	2.206868	(109,339.28)	(109,036.59)	0.00	(2,224.11)
<b>CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.450000	2,189,565.00	1.355104	-	1.000000
SDB3262800199		NEW	20 Nov 2034	231,700	CNE100003Y73	CNY	7.272750	90.00	50.0000	ACT/360	1.299371	301,064.26	313,977.61	0.00	(13,128.82)
<b>CHENGDU HI-TECH DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	54.150000	(617,310.00)	7.722249	-	1.000000
SDB3266038206		NEW	25 Jan 2035	(11,400)	CNE0000005X3	CNY	7.272750	100.00	(1,975.0000)	ACT/360	7.445602	(84,879.86)	(88,033.64)	0.00	3,153.78
<b>CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.180000	0.00	0.000000	-	0.000000
SDB3264983875		NEW	05 Jan 2035	0	CNE100001P27	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	19.81
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.248334	3,149.00	0.721804	2.00	1.000000
SDB3265465911	Open	NEW	16 Jan 2035	600	CNE100001P27	CNY	7.273200	90.00	50.0000	ACT/360	0.721804	433.08	433.08	(0.09)	0.00
			27 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Feb 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.204998	520.50	0.715605	2.00	1.000000
SDB3265465911	Open	NEW	16 Jan 2035	100	CNE100001P27	CNY	7.273200	90.00	50.0000	ACT/360	0.715605	71.56	71.56	(0.01)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.180000	389,536.00	0.721670	-	1.000000
SDB3265465911		NEW	16 Jan 2035	75,200	CNE100001P27	CNY	7.272750	90.00	50.0000	ACT/360	0.712248	53,561.05	54,269.58	0.00	(708.53)

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<b>06831553 (Cont.)</b>															
<b>CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.770000	(610,406.00)	1.862382	-	1.000000
SDB3264649818		NEW	02 Jan 2035	(47,800)	CNE100000BN6	CNY	7.272750	100.00	(1,910.9832)	ACT/360	1.755870	(83,930.59)	(89,021.87)	0.00	5,091.29
<b>CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002716.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.460000	(188,570.00)	0.464276	-	1.000000
SDB3263985563		NEW	14 Dec 2034	(54,500)	CNE100001RP5	CNY	7.272750	100.00	(1,577.4770)	ACT/360	0.475749	(25,928.32)	(25,303.02)	0.00	(680.49)
<b>CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601918.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.090000	0.00	0.000000	-	0.000000
SDB3265465960		NEW	16 Jan 2035	0	CNE1000008D7	CNY	7.272750	100.00	(700.0000)	ACT/360	0.000000	0.00	0.00	0.00	23.13
<b>CHINA CONSTRUCTION BANK CORP CMN CL H</b>															
			27 Jan 2025											0.00	
		Sell	03 Feb 2025		0939.HK	HKD	HKD		3.969010	HKD-HONIX	6.370538	(414,084.97)	6.028067	1.20	1.000000
SDB3265127402	Close	NEW	05 Jan 2035	(65,000)	CNE1000002H1	HKD	1.000000	90.00	30.0000	ACT/365	6.369774	(414,035.31)	(391,824.35)	(49.69)	0.00
			27 Jan 2025											10.85	
		Sell	03 Feb 2025		0939.HK	HKD	HKD		3.969010	HKD-HONIX	6.400582	(3,629,129.99)	6.024459	1.20	1.000000
SDB3265127402	Close	NEW	05 Jan 2035	(567,000)	CNE1000002H1	HKD	1.000000	90.00	30.0000	ACT/365	6.392869	(3,624,756.72)	(3,415,868.01)	(435.50)	0.00
<b>CHINA CONSTRUCTION BANK CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601939.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.540000	164,822.00	1.142478	-	1.000000
SDB3265743532		NEW	19 Jan 2035	19,300	CNE100000742	CNY	7.272750	90.00	50.0000	ACT/360	1.174246	22,662.95	22,049.82	0.00	613.12
<b>CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.050000	0.00	0.000000	-	0.000000
SDB3263372431		NEW	01 Dec 2034	0	CNE000000V14	CNY	7.272750	100.00	(1,670.3282)	ACT/360	0.000000	0.00	0.00	0.00	9,150.07
<b>CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002928.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.120000	0.00	0.000000	-	0.000000
SDB3264649726		NEW	02 Jan 2035	0	CNE1000033L8	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(58.30)
<b>CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122943		NEW	25 Sep 2034	(138,600)	CNE100002GX0	CNY		100.00	(1,305.3599)	ACT/360	0.000000	0.00	0.00	0.00	(669.95)
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122943		NEW	25 Sep 2034	0	CNE100002GX0	CNY		100.00	(1,335.9363)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.600000	(1,607,760.00)	1.584298	-	1.000000
SDB3260122943		AMEND	25 Sep 2034	(138,600)	CNE100002GX0	CNY	7.272750	100.00	(1,335.9363)	ACT/360	1.594995	(221,066.31)	(219,583.66)	0.00	2,634.68

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<b>066831553 (Cont.)</b>															
<b>CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3261097712		NEW	07 Feb 2025 19 Oct 2034	8,300	002939.ZK CNE100003GD0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	7.740000 1.064247	64,242.00 8,833.25	1.119806 9,294.39	-	1.000000 (461.14)
<b>CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3262681187		NEW	07 Feb 2025 16 Nov 2034	(241,300)	000537.ZK CNE000000271	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.420000 1.157746	(2,031,746.00) (279,364.11)	1.245442 (300,525.15)	-	1.000000 31,920.89
<b>CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3261168678		NEW	07 Feb 2025 19 Oct 2034	82,500	601995.SH CNE1000048J0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	31.180000 4.287237	2,572,350.00 353,697.05	4.577574 377,649.85	-	1.000000 (23,952.80)
<b>CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3260123417		NEW	07 Feb 2025 25 Sep 2034	(58,300)	000039.ZK CNE000000644	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.170000 1.123371	(476,311.00) (65,492.53)	1.060579 (61,831.78)	-	1.000000 (3,660.75)
<b>CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Buy	27 Jan 2025											0.84	
SDB3260123583	Close	Partial Termination	07 Feb 2025 25 Sep 2034	700	600176.SH CNE000000YM1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	11.212859 1.542106	7,849.00 1,079.47	1.555437 1,088.81	2.00 (0.22)	1.000000 0.00
		Spread Change	27 Jan 2025											0.00	
SDB3260123583		NEW	27 Jan 2025 25 Sep 2034	0	600176.SH CNE000000YM1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	-	0.000000 0.00
		Equity Reset	27 Jan 2025											0.00	
SDB3260123583		AMEND	07 Feb 2025 25 Sep 2034	(645,000)	600176.SH CNE000000YM1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	11.300000 1.553745	(7,288,500.00) (1,002,165.53)	1.555437 (1,003,256.86)	-	1.000000 2,401.49
<b>CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	27 Jan 2025											0.00	
SDB3264054683		NEW	27 Jan 2025 14 Dec 2034	0	603505.SH CNE100002XN6	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	-	0.000000 0.00
		Equity Reset	27 Jan 2025											0.00	
SDB3264054683		AMEND	07 Feb 2025 14 Dec 2034	(95,600)	603505.SH CNE100002XN6	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	25.330000 3.482864	(2,421,548.00) (332,961.80)	3.354345 (320,675.41)	-	1.000000 (13,331.46)
<b>CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3262681150		NEW	07 Feb 2025 16 Nov 2034	0	601628.SH CNE000001Q93	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	40.600000 0.000000	0.00 0.00	0.000000 0.00	-	0.000000 2,411.86
<b>CHINA MERCHANTS BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3266169768		NEW	07 Feb 2025 29 Jan 2035	82,800	600036.SH CNE000001B33	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	40.650000 5.589358	3,365,820.00 462,798.84	5.547982 459,372.91	-	1.000000 3,425.93
<b>CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Buy	27 Jan 2025											(2.50)	
SDB3265406629	Close	Partial Termination	07 Feb 2025 12 Jan 2035	9,100	601872.SH CNE000001PQ8	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.853792 0.942288	62,369.51 8,574.82	0.875980 7,971.42	2.00 (1.72)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.01	
	Buy	Partial Termination	07 Feb 2025		601872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.929999	2,079.00	0.875980	2.00	1.000000
SDB3265406629	Close	NEW	12 Jan 2035	300	CNE000001PQ8	CNY	7.273200	100.00	(1,217.5159)	ACT/360	0.953004	285.90	262.79	(0.06)	0.00
			27 Jan 2025											0.84	
	Buy	Full Termination	07 Feb 2025		601872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.846827	43,135.01	0.914349	2.00	1.000000
SDB3265406629	Close	NEW	12 Jan 2035	6,300	CNE000001PQ8	CNY	7.273200	100.00	(1,217.5159)	ACT/360	0.941645	5,932.36	5,760.40	(1.19)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.920000	0.00	0.000000	-	0.000000
SDB3265406629	Close	NEW	12 Jan 2035	0	CNE000001PQ8	CNY	7.272750	100.00	(1,217.5159)	ACT/360	0.000000	0.00	0.00	(798.48)	
<b>CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600999.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.090000	5,508,405.00	2.600354	-	1.000000
SDB3261230659	Close	NEW	19 Oct 2034	304,500	CNE100000HK9	CNY	7.272750	90.00	50.0000	ACT/360	2.487367	757,403.25	791,807.92	0.00	(34,404.67)
<b>CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		001979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.999656	87,996.97	1.384997	2.00	1.000000
SDB3265604023	Close	NEW	18 Jan 2035	8,800	CNE100002FC6	CNY	7.273200	100.00	(1,975.0000)	ACT/360	1.375254	12,102.24	12,187.97	(2.42)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		001979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.934997	141,076.96	1.384997	2.00	1.000000
SDB3265604023	Close	NEW	18 Jan 2035	14,200	CNE100002FC6	CNY	7.273200	100.00	(1,975.0000)	ACT/360	1.365905	19,395.85	19,666.96	(3.88)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		001979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.780000	(83,130.00)	1.383886	-	1.000000
SDB3265604023	Close	NEW	18 Jan 2035	(8,500)	CNE100002FC6	CNY	7.272750	100.00	(1,975.0000)	ACT/360	1.344746	(11,430.34)	(11,763.03)	0.00	725.99
<b>CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.760000	0.00	0.000000	-	0.000000
SDB3264054733	Close	NEW	14 Dec 2034	0	CNE1000022N7	CNY	7.272750	100.00	(275.9247)	ACT/360	0.000000	0.00	0.00	5,469.05	
<b>CHINA NATL SOFTWARE &amp; SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.230000	(3,095,268.00)	6.180275	-	1.000000
SDB3260123202	Close	NEW	25 Sep 2034	(71,600)	CNE000001BB0	CNY	7.272750	100.00	(1,798.3938)	ACT/360	5.944106	(425,597.99)	(442,507.67)	0.00	16,909.68
<b>CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.050000	0.00	0.000000	-	0.000000
SDB3260962135	Close	NEW	13 Oct 2034	0	CNE000000T18	CNY	7.272750	100.00	(1,350.0000)	ACT/360	0.000000	0.00	0.00	4,237.09	
<b>CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.616857	(675,168.94)	4.654021	2.00	1.000000
SDB3260489030	Close	NEW	11 Oct 2034	(20,700)	CNE1000008M8	CNY	7.273200	90.00	50.0000	ACT/360	4.481010	(92,756.91)	(96,338.23)	(18.57)	0.00
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.639114	(257,849.00)	4.654021	2.00	1.000000
SDB3260489030	Close	NEW	11 Oct 2034	(7,900)	CNE1000008M8	CNY	7.273200	90.00	50.0000	ACT/360	4.485567	(35,435.98)	(36,766.77)	(7.09)	0.00

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<b>066831553 (Cont.)</b>																
<b>CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>																
			27 Jan 2025											0.00		
SDB3260489030		Equity Reset NEW	07 Feb 2025 11 Oct 2034	61,300	601601.SH CNE1000008M8	USD CNY	USD	7.272750	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	32.350000 4.448111	1,983,055.00 272,669.20	4.613172 282,787.45	- 0.00	1.000000 (21,861.96)
<b>CHINA PETROLEUM &amp; CHEMICAL CORP CMN CLASS A SERIES NORTHBOUND</b>																
			27 Jan 2025											5.84		
SDB3265531281	Sell Close	Partial Termination NEW	07 Feb 2025 18 Jan 2035	(455,700)	600028.SH CNE0000018G1	USD CNY	USD	7.273200	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.068265 0.833678	(2,765,308.36) (379,907.06)	0.848147 (386,500.52)	2.00 (76.04)	1.000000 0.00
SDB3265531281	Sell Close	Partial Termination NEW	07 Feb 2025 18 Jan 2035	(36,400)	600028.SH CNE0000018G1	USD CNY	USD	7.273200	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.072720 0.834569	(221,047.01) (30,378.31)	0.849293 (30,914.27)	2.00 (6.08)	1.000000 0.00
SDB3265531281		Equity Reset NEW	07 Feb 2025 18 Jan 2035	268,300	600028.SH CNE0000018G1	USD CNY	USD	7.272750	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.080000 0.835997	1,631,264.00 224,298.00	0.853754 229,062.19	- 0.00	1.000000 (15,472.88)
<b>CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>																
			27 Jan 2025											0.00		
SDB3260121539		Equity Reset NEW	07 Feb 2025 25 Sep 2034	(99)	601390.SH CNE100000866	USD CNY	USD	7.272750	100.00	4.330000 (275.0000)	USD-Federal Funds-H.15 ACT/360	5.920000 0.813997	(586.08) (80.59)	0.872629 (86.39)	- 0.00	1.000000 5.80
<b>CHINA RAILWAY SIGNAL &amp; COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>																
			27 Jan 2025											0.00		
SDB3260122838		Equity Reset NEW	07 Feb 2025 25 Sep 2034	939,562	688009.SH CNE100003MP2	USD CNY	USD	7.272750	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	5.810000 0.798873	5,458,855.22 750,590.71	0.830017 779,852.38	- 0.00	1.000000 (29,261.66)
<b>CHINA RESOURCES LAND LIMITED CMN</b>																
			27 Jan 2025											0.00		
SDB3262115571	Sell Open	Upsize Trade NEW	03 Feb 2025 08 Nov 2034	(2,000)	1109.HK KYG2108Y1052	HKD HKD	HKD	1.000000	100.00	3.969010 (30.0000)	HKD-HONIX ACT/365	23.681250 23.678408	(47,362.50) (47,356.82)	23.678408 (47,356.82)	1.20 (5.68)	1.000000 0.00
SDB3262115571	Sell Open	Upsize Trade NEW	03 Feb 2025 08 Nov 2034	(2,000)	1109.HK KYG2108Y1052	HKD HKD	HKD	1.000000	100.00	3.969010 (30.0000)	HKD-HONIX ACT/365	23.550000 23.521622	(47,100.00) (47,043.24)	23.521622 (47,043.24)	1.20 (5.65)	1.000000 0.00
<b>CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>																
			27 Jan 2025											0.00		
SDB3260123281		Equity Reset NEW	07 Feb 2025 25 Sep 2034	808,700	600029.SH CNE000001FG0	USD CNY	USD	7.272750	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.190000 0.851122	5,005,853.00 688,302.36	0.881475 712,848.85	- 0.00	1.000000 (24,546.49)
<b>CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>																
			27 Jan 2025											0.00		
SDB3260123493		Equity Reset NEW	07 Feb 2025 25 Sep 2034	(39,100)	600158.SH CNE000000VF1	USD CNY	USD	7.272750	100.00	4.330000 (1,455.4987)	USD-Federal Funds-H.15 ACT/360	7.800000 1.072497	(304,980.00) (41,934.63)	1.128367 (44,119.14)	- 0.00	1.000000 2,184.50
<b>CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND</b>																
			27 Jan 2025											0.00		
SDB3265406613		Equity Reset NEW	07 Feb 2025 12 Jan 2035	0	600088.SH CNE000000QY2	USD CNY	USD	7.272750	100.00	4.330000 (2,250.0000)	USD-Federal Funds-H.15 ACT/360	17.200000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 155.16

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<b>066831553 (Cont.)</b>															
<b>CHINA TOBACCO INTERNATIONAL (HK) COMPANY LIMITED CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	03 Feb 2025		6055.HK	HKD	HKD		3.969010	HKD-HONIX	27.400000	(27,400.00)	27.396712	1.20	1.000000
SDB3266102833	Open	NEW	25 Jan 2035	(1,000)	HK0000503208	HKD	1.000000	100.00	(475.0000)	ACT/365	27.396712	(27,396.71)	(27,396.71)	(3.29)	0.00
<b>CHINA VANKE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000002.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.270000	(8,388,853.00)	0.997814	-	1.000000
SDB3266038172		NEW	25 Jan 2035	(1,153,900)	CNE0000000T2	CNY	7.272750	100.00	(1,825.0000)	ACT/360	0.999622	(1,153,463.83)	(1,151,377.02)	0.00	(2,086.80)
<b>CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.960000	6,434,688.00	3.321226	-	1.000000
SDB3260962422		NEW	13 Oct 2034	257,800	CNE000000YH1	CNY	7.272750	90.00	50.0000	ACT/360	3.431989	884,766.76	856,212.00	0.00	28,633.40
<b>CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		601179.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867364		NEW	24 Nov 2034	48,200	CNE100000KW8	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	154.88
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601179.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.280000	350,896.00	1.036503	-	1.000000
SDB3262867364		NEW	24 Nov 2034	48,200	CNE100000KW8	CNY	7.272750	90.00	50.0000	ACT/360	1.000997	48,248.06	49,959.44	0.00	(1,711.39)
<b>CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.900000	0.00	0.000000	-	0.000000
SDB3264983872		NEW	05 Jan 2035	0	CNE000001G87	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(23,248.59)
			27 Jan 2025											0.01	
	Buy	New Trade	07 Feb 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.900002	72,250.01	3.974289	2.00	1.000000
SDB3266236181	Open	NEW	01 Feb 2035	2,500	CNE000001G87	CNY	7.273200	90.00	50.0000	ACT/360	3.974289	9,935.72	9,935.72	(1.99)	0.00
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.677339	980,764.99	3.943998	2.00	1.000000
SDB3266236181	Open	NEW	01 Feb 2035	34,200	CNE000001G87	CNY	7.273200	90.00	50.0000	ACT/360	3.943998	134,884.73	134,884.73	(26.97)	0.00
			27 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Feb 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.785353	1,505,473.96	3.957531	2.00	1.000000
SDB3266236181	Open	NEW	01 Feb 2035	52,300	CNE000001G87	CNY	7.273200	90.00	50.0000	ACT/360	3.957531	206,978.87	206,978.87	(41.40)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.900000	2,572,100.00	3.952801	-	1.000000
SDB3266236181		NEW	01 Feb 2035	89,000	CNE000001G87	CNY	7.272750	90.00	50.0000	ACT/360	3.973738	353,662.68	351,799.33	0.00	1,863.36
<b>CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601916.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.900000	0.00	0.000000	-	0.000000
SDB3260123491		NEW	25 Sep 2034	0	CNE100003PS9	CNY	7.272750	100.00	(867.7256)	ACT/360	0.000000	0.00	0.00	0.00	1,072.52
<b>CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600016.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.150000	(9,115,060.00)	0.565169	-	1.000000
SDB3266169766		NEW	29 Jan 2035	(2,196,400)	CNE0000015Y0	CNY	7.272750	100.00	(975.0000)	ACT/360	0.570623	(1,253,316.36)	(1,241,337.50)	0.00	(11,978.85)

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<b>066831553 (Cont.)</b>															
<b>CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300364.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.450000	0.00	0.000000	-	0.000000
SDB3265127454		NEW	08 Jan 2035	0	CNE100001XD9	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(159.70)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300364.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.450000	0.00	0.000000	-	0.000000
SDB3265127498		NEW	08 Jan 2035	0	CNE100001XD9	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	94.66
<b>CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.580000	0.00	0.000000	-	0.000000
SDB3265670321		NEW	18 Jan 2035	0	CNE1000042K1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	56.59
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.580000	0.00	0.000000	-	0.000000
SDB3265670332		NEW	18 Jan 2035	0	CNE1000042K1	CNY	7.272750	100.00	(2,172.7003)	ACT/360	0.000000	0.00	0.00	0.00	(259.26)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.580000	0.00	0.000000	-	0.000000
SDB3265882604		NEW	25 Jan 2035	0	CNE1000042K1	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(104.91)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.580000	0.00	0.000000	-	0.000000
SDB3265959672		NEW	25 Jan 2035	0	CNE1000042K1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(163.49)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.580000	0.00	0.000000	-	0.000000
SDB3265959721		NEW	25 Jan 2035	0	CNE1000042K1	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	11.96
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.580000	0.00	0.000000	-	0.000000
SDB3266102868		NEW	26 Jan 2035	0	CNE1000042K1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	94.39
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.580000	0.00	0.000000	-	0.000000
SDB3266102894		NEW	26 Jan 2035	(3)	CNE1000042K1	CNY	7.272750	100.00	(1,737.2021)	ACT/360	4.204737	(12.61)	4.304407 (12.91)	0.00	1.000000 (14.34)
<b>CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		603100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122966		NEW	25 Sep 2034	5,900	CNE100001VY9	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	218.75
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.480000	126.732.00	2.942904	-	1.000000
SDB3260122966		NEW	25 Sep 2034	5,900	CNE100001VY9	CNY	7.272750	90.00	50.0000	ACT/360	2.953491	17,425.60	17,363.13	0.00	51.56
<b>CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.414999	1,883.00	1.294846	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	200	CNE000001GT1	CNY	7.273200	90.00	50.0000	ACT/360	1.294846	258.97	258.97	(0.05)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.410000	6,690,820.53	1.407552	-	1.000000
SDB3260123128		NEW	25 Sep 2034	711,033	CNE000001GT1	CNY	7.272750	90.00	50.0000	ACT/360	1.293871	919,984.98	1,000,815.67	0.00	(82,362.06)
<b>CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.340000	3,815,240.00	1.913150	-	1.000000
SDB3260588397		NEW	12 Oct 2034	286,000	CNE100000WX1	CNY	7.272750	90.00	50.0000	ACT/360	1.834244	524,593.78	547,160.96	0.00	(22,567.17)

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<b>066831553 (Cont.)</b>															
<b>CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264649720		Equity Reset NEW	07 Feb 2025 02 Jan 2035		601077.SH CNE100003NZ9	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	6.040000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (355.87)
<b>CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265345656		Equity Reset NEW	07 Feb 2025 11 Jan 2035		603191.SH CNE100005QZ7	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	13.970000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 137.83
SDB3265345691		Equity Reset NEW	07 Feb 2025 11 Jan 2035		603191.SH CNE100005QZ7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (300.0000) ACT/360	13.970000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (162.37)
<b>CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265272434		Equity Reset NEW	07 Feb 2025 11 Jan 2035		300122.ZK CNE100000V20	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	24.090000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (203.26)
SDB3265272459		Equity Reset NEW	07 Feb 2025 11 Jan 2035		300122.ZK CNE100000V20	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (1,400.0000) ACT/360	24.090000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 87.77
<b>CHUGAI PHARMACEUTICAL LTD CMN</b>															
			27 Jan 2025											0.00	
SDB3266038140	Buy Open	Upsize Trade NEW	29 Jan 2025 24 Jan 2035		4519.T JP3519400000	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	6,526.000000 6,526.424190	1,305,200.00 1,305,284.84	6,526.424190 1,305,284.84	0.65 (84.84)	1.000000 0.00
<b>CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN</b>															
			27 Jan 2025											0.00	
SDB3260427169	Sell Open	Upsize Trade NEW	29 Jan 2025 28 Sep 2034		9504.T JP3522200009	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	868.682353 868.625889	(2,953,520.00) (2,953,328.02)	868.625889 (2,953,328.02)	0.65 (191.98)	1.000000 0.00
<b>CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265465985		Equity Reset NEW	07 Feb 2025 16 Jan 2035		301559.ZK CNE1000069M0	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (1,775.0000) ACT/360	14.900000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (1,602.51)
<b>CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123124		Equity Reset NEW	07 Feb 2025 25 Sep 2034		301039.ZK CNE100004M35	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	9.230000 1.269121	2,953,600.00 406,118.72	1.235883 395,482.56	- 0.00	1.000000 10,550.42
<b>CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3262800200	Buy Close	Partial Termination NEW	07 Feb 2025 20 Nov 2034		601061.SH CNE100006087	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (1,750.0000) ACT/360	7.295849 1.003399	94,846.04 13,044.19	0.991438 12,888.69	2.00 (2.61)	1.000000 0.00
SDB3262800200	Buy Close	Full Termination NEW	07 Feb 2025 20 Nov 2034		601061.SH CNE100006087	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (1,750.0000) ACT/360	7.306767 1.004565	24,843.01 3,415.52	0.991438 3,370.89	2.00 (0.68)	1.000000 0.00
SDB3262800200		Equity Reset NEW	07 Feb 2025 20 Nov 2034		601061.SH CNE100006087	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (1,750.0000) ACT/360	7.250000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (198.23)

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<b>066831553 (Cont.)</b>															
<b>CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000099.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.200000	0.00	0.000000	-	0.000000
SDB3265201692		NEW	11 Jan 2035	0	CNE0000013Q1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	486.01
<b>CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600030.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.930000	4,890,488.00	3,771,769	-	1.000000
SDB3262867394		NEW	24 Nov 2034	181,600	CNE000001DB6	CNY	7.272750	90.00	50.0000	ACT/360	3.702863	672,439.92	684,953.19	0.00	(20,841.21)
<b>CK HUTCHISON HOLDINGS LIMITED CMN</b>															
			27 Jan 2025											10.85	
	Buy	New Trade	03 Feb 2025		0001.HK	HKD	HKD		3.969010	HKD-HONIX	39.421186	3,488,774.96	39.468689	1.20	1.000000
SDB3266236238	Open	NEW	31 Jan 2035	88,500	KYG217651051	HKD	1.000000	100.00	30.0000	ACT/365	39.468689	3,492,978.98	3,492,978.98	(418.65)	0.00
			27 Jan 2025											0.00	
	Buy	Upsize Trade	03 Feb 2025		0001.HK	HKD	HKD		3.969010	HKD-HONIX	39.416837	965,712.51	39.421567	1.20	1.000000
SDB3266236238	Open	NEW	31 Jan 2035	24,500	KYG217651051	HKD	1.000000	100.00	30.0000	ACT/365	39.421567	965,828.39	965,828.39	(115.89)	0.00
<b>CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603993.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.240000	0.00	0.000000	-	0.000000
SDB3265345633		NEW	11 Jan 2035	0	CNE100001NR0	CNY	7.272750	100.00	(750.0000)	ACT/360	0.000000	0.00	0.00	0.00	246.34
<b>CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600787.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.910000	(703,290.00)	0.800636	-	1.000000
SDB3265406624		NEW	12 Jan 2035	(119,000)	CNE000000NS1	CNY	7.272750	100.00	(1,682.6822)	ACT/360	0.812622	(96,702.02)	(95,275.66)	0.00	(1,426.35)
<b>CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		300919.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.148867	180,989.00	4.932607	2.00	1.000000
SDB3260123665	Close	NEW	25 Sep 2034	5,300	CNE1000049X9	CNY	7.273200	100.00	(1,395.4666)	ACT/360	4.696498	24,891.44	26,142.82	(4.98)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		300919.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.166190	71,749.00	4.932607	2.00	1.000000
SDB3260123665	Close	NEW	25 Sep 2034	2,100	CNE1000049X9	CNY	7.273200	100.00	(1,395.4666)	ACT/360	4.697311	9,864.35	10,358.47	(1.97)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		300919.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123665		NEW	25 Sep 2034	0	CNE1000049X9	CNY	7.273200	100.00	(1,393.8695)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300919.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.750000	(58,860.00)	4.932607	-	1.000000
SDB3260123665		AMEND	25 Sep 2034	(1,744)	CNE1000049X9	CNY	7.272750	100.00	(1,393.8695)	ACT/360	4.640610	(8,093.22)	(8,602.47)	0.00	2,541.16
<b>CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		000617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123268		NEW	25 Sep 2034	481,900	CNE000000MS3	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	3,541.74
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.530000	3,146,807.00	0.932162	-	1.000000
SDB3260123268		NEW	25 Sep 2034	481,900	CNE000000MS3	CNY	7.272750	90.00	50.0000	ACT/360	0.897872	432,684.52	449,209.08	0.00	(16,524.56)

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<b>066831553 (Cont.)</b>															
<b>COMPUTER AGE MANAGEMENT SERVICES LTD CMN</b>															
			27 Jan 2025											12.50	
	Buy	Upside Trade	28 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	3,840.472562	1,582,274.70	44.556777	4.00	1.000000
SDB3265276896	Open	NEW	09 Jan 2035	412	INE596101012	INR	86.335000	78.16	75.0000	ACT/360	44.556777	18,357.39	18,357.39	(7.33)	0.00
<b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	257.000000	0.00	0.000000	-	0.000000
SDB3264857805		NEW	02 Jan 2035	0	CNE100003662	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,783.37)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	257.000000	0.00	0.000000	-	0.000000
SDB3265127435		NEW	08 Jan 2035	0	CNE100003662	CNY	7.272750	100.00	(10.0000)	ACT/360	0.000000	0.00	0.00	0.00	31,791.34
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3265345684		NEW	11 Jan 2035	22	CNE100003662	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	3.36
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	257.000000	5,654.00	36.253049	-	1.000000
SDB3265345684		NEW	11 Jan 2035	22	CNE100003662	CNY	7.272750	90.00	50.0000	ACT/360	35.337390	777.42	797.57	0.00	27,284.99
<b>COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		601866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.456640	29,234.02	0.330032	2.00	1.000000
SDB3265465984	Close	NEW	16 Jan 2035	11,900	CNE1000008F2	CNY	7.273200	100.00	(250.0000)	ACT/360	0.337862	4,020.56	3,927.38	(0.80)	0.00
			27 Jan 2025											(2.50)	
	Buy	Full Termination	07 Feb 2025		601866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.452101	32,122.52	0.330032	2.00	1.000000
SDB3265465984	Close	NEW	16 Jan 2035	13,100	CNE1000008F2	CNY	7.273200	100.00	(250.0000)	ACT/360	0.337125	4,416.34	4,323.42	(0.88)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.430000	0.00	0.000000	-	0.000000
SDB3265465984		NEW	16 Jan 2035	0	CNE1000008F2	CNY	7.272750	100.00	(250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(311.28)
<b>COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.250000	(147.00)	1.584115	-	1.000000
SDB3260123667		NEW	25 Sep 2034	(12)	CNE000001BD6	CNY	7.272750	100.00	(1,225.0000)	ACT/360	1.684370	(20.21)	(19.01)	0.00	(1.20)
<b>COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601919.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.270000	0.00	0.000000	-	0.000000
SDB3265465944		NEW	16 Jan 2035	0	CNE100000601	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	3,356.84
<b>COSMO ENERGY HOLDINGS CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		5021.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	6,731.000000	(673,100.00)	6,730.562485	0.65	1.000000
SDB3260458785	Open	NEW	29 Sep 2034	(100)	JP3298000005	JPY	1.000000	92.09	(25.0000)	ACT/365	6,730.562485	(673,056.25)	(673,056.25)	(43.75)	0.00
<b>CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.440000	14,119,632.00	1.117627	-	1.000000
SDB3260588261		NEW	12 Oct 2034	1,897,800	CNE100000CP9	CNY	7.272750	90.00	50.0000	ACT/360	1.022997	1,941,443.71	2,121,031.74	0.00	(186,930.77)

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<b>066831553 (Cont.)</b>															
<b>CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601066.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.800000	109,480.00	3.349292	-	1.000000
SDB3265057950	Open	NEW	05 Jan 2035	4,600	CNE1000031T5	CNY	7.272750	90.00	50.0000	ACT/360	3.272490	15,053.45	15,406.74	0.00	(353.29)
<b>CSSC SCIENCE &amp; TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
		Sell	07 Feb 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.066992	(224,446.05)	1.658357	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(18,600)	CNE000000QR6	CNY	7.273200	100.00	(1,925.0496)	ACT/360	1.658357	(30,845.44)	(30,845.44)	(6.17)	0.00
			27 Jan 2025											5.84	
		Sell	07 Feb 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.030782	(1,233,155.16)	1.652828	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(102,500)	CNE000000QR6	CNY	7.273200	100.00	(1,925.0496)	ACT/360	1.652828	(169,414.87)	(169,414.87)	(33.91)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261168661	Open	NEW	19 Oct 2034	0	CNE000000QR6	CNY		100.00	(1,941.1210)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.930000	(4,581,597.20)	1.664578	-	1.000000
SDB3261168661	Open	AMEND	19 Oct 2034	(384,040)	CNE000000QR6	CNY	7.272750	100.00	(1,941.1210)	ACT/360	1.640370	(629,967.69)	(639,264.37)	0.00	79,326.75
<b>CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.130000	659,463.00	1.390198	-	1.000000
SDB3262115482	Open	NEW	09 Nov 2034	65,100	CNE100004074	CNY	7.272750	90.00	50.0000	ACT/360	1.392871	90,675.90	90,501.89	0.00	174.01
<b>DAI-ICHI LIFE HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
		Buy	29 Jan 2025		8750.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,184.882353	14,228,600.00	4,185.154370	0.65	1.000000
SDB3266038169	Open	NEW	24 Jan 2035	3,400	JP3476480003	JPY	1.000000	90.00	25.0000	ACT/365	4,185.154370	14,229,524.86	14,229,524.86	(924.86)	0.00
<b>DAITO TRUST CONSTRUCTION CMN</b>															
			27 Jan 2025											0.00	
		Sell	29 Jan 2025		1878.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	16,845.000000	(5,053,500.00)	16,843.905075	0.65	1.000000
SDB3266236226	Open	NEW	31 Jan 2035	(300)	JP3486800000	JPY	1.000000	100.00	(25.0000)	ACT/365	16,843.905075	(5,053,171.52)	(5,053,171.52)	(328.48)	0.00
<b>DAIWA HOUSE INDUSTRY CO.,LTD. CMN</b>															
			27 Jan 2025											0.00	
		Sell	29 Jan 2025		1925.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,737.071429	(6,631,900.00)	4,736.763519	0.65	1.000000
SDB3265670267	Open	NEW	17 Jan 2035	(1,400)	JP3505000004	JPY	1.000000	92.00	(25.0000)	ACT/365	4,736.763519	(6,631,468.93)	(6,631,468.93)	(431.07)	0.00
<b>DAIWA SECURITIES CMN</b>															
			27 Jan 2025											0.00	
		Buy	29 Jan 2025		8601.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,049.171429	3,672,100.00	1,049.239625	0.65	1.000000
SDB3260588267	Open	NEW	04 Oct 2034	3,500	JP3502200003	JPY	1.000000	90.00	25.0000	ACT/365	1,049.239625	3,672,338.69	3,672,338.69	(238.69)	0.00
<b>DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
		Sell	07 Feb 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.611621	(525,623.87)	0.908326	2.00	1.000000
SDB3263242792	Open	NEW	30 Nov 2034	(79,500)	CNE000001NG4	CNY	7.273200	100.00	(875.2454)	ACT/360	0.908326	(72,211.92)	(72,211.92)	(14.45)	0.00
			27 Jan 2025											2.50	
		Sell	07 Feb 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.595731	(143,786.94)	0.906446	2.00	1.000000
SDB3263242792	Open	NEW	30 Nov 2034	(21,800)	CNE000001NG4	CNY	7.273200	100.00	(875.2454)	ACT/360	0.906446	(19,760.52)	(19,760.52)	(3.95)	0.00

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<b>066831553 (Cont.)</b>															
<b>DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
SDB3263242792		Equity Reset NEW	07 Feb 2025 30 Nov 2034		601006.SH CNE000001NG4	USD CNY	USD		4.330000 (875.2454)	USD-Federal Funds-H.15 ACT/360	6.650000 0.914372	(4,756,592.05) (654,029.26)	0.882949 (631,553.01)	- 0.00	1.000000 (14,015.44)
<b>DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263589484		Equity Reset NEW	07 Feb 2025 07 Dec 2034		603233.SH CNE100002RG2	USD CNY	USD		4.330000 (1,828.1645)	USD-Federal Funds-H.15 ACT/360	14.150000 1.945619	(1,516,880.00) (208,570.36)	2.038550 (218,532.59)	- 0.00	1.000000 9,962.23
<b>DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265406642		Equity Reset NEW	07 Feb 2025 12 Jan 2035		600198.SH CNE000000X87	USD CNY	USD		4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	8.010000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (460.37)
			27 Jan 2025											0.00	
SDB3265406679		Equity Reset NEW	07 Feb 2025 12 Jan 2035		600198.SH (15,200) CNE000000X87	USD CNY	USD		4.330000 (1,591.6118)	USD-Federal Funds-H.15 ACT/360	8.010000 1.101372	(121,752.00) (16,740.85)	1.130310 (17,180.71)	- 0.00	1.000000 439.86
<b>DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264649819		Equity Reset NEW	07 Feb 2025 02 Jan 2035		001328.ZK CNE100005Z96	USD CNY	USD		4.330000 (1,500.0000)	USD-Federal Funds-H.15 ACT/360	35.410000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (6,958.72)
<b>DENKA COMPANY LIMITED CMN</b>															
			27 Jan 2025											0.00	
SDB3266169770		Div Pay Ratio Change NEW	27 Jan 2025 26 Jan 2035		4061.T JP3549600009	JPY JPY	JPY		0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
			27 Jan 2025											0.00	
SDB3266169770	Sell Open	Upsize Trade AMEND	29 Jan 2025 26 Jan 2035		4061.T (500) JP3549600009	JPY JPY	JPY		0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	2,221.400000 2,221.255609	(1,110,700.00) (1,110,627.80)	2,221.255609 (1,110,627.80)	0.65 (72.20)	1.000000 0.00
<b>DISCO CORP. CMN</b>															
			27 Jan 2025											0.00	
SDB3266236195	Buy Open	New Trade NEW	29 Jan 2025 31 Jan 2035		6146.T JP3548600000	JPY JPY	JPY		0.475981 25.0000	JPY-BOJ-TONAT ACT/365	46,430.000000 46,433.017950	13,929,000.00 13,929,905.38	46,433.017950 13,929,905.38	0.65 (905.38)	1.000000 0.00
<b>DIXON TECHNOLOGIES (INDIA) LTD CMN</b>															
			27 Jan 2025											11.00	
SDB3266104678	Sell Close	Partial Termination NEW	28 Jan 2025 24 Jan 2035		DIXO.NS (74) INE935N01020	USD INR	USD		4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	15,415.239883 178,283628	(1,140,727.75) (13,192.99)	176.250612 (13,042.55)	4.00 (5.29)	1.000000 0.00
<b>DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263116863		Equity Reset NEW	07 Feb 2025 27 Nov 2034		688192.SH (7,035) CNE1000055W8	USD CNY	USD		4.330000 (1,830.1883)	USD-Federal Funds-H.15 ACT/360	41.590000 5.718607	(292,585.65) (40,230.40)	5.614472 (39,497.81)	- 0.00	1.000000 (732.59)
<b>DLF LIMITED CMN</b>															
			27 Jan 2025											12.50	
SDB3266104672	Buy Open	Upsize Trade NEW	28 Jan 2025 24 Jan 2035		DLF.NS INE271C01023	USD INR	USD		4.330000 86.335000	USD-Federal Funds-H.15 ACT/360	712.343349 8.264536	439,515.85 5,099.22	8.264536 5,099.22	4.00 (2.04)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>DMG MORI CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		6141.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,420.000000	(242,000.00)	2,419.842700	0.65	1.000000
SDB3264390163	Open	NEW	20 Dec 2034	(100)	JP3924800000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,419.842700	(241,984.27)	(241,984.27)	(15.73)	0.00
<b>DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002407.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.280000	(706,128.00)	1,537249	-	1.000000
SDB3265465922		NEW	16 Jan 2035	(62,600)	CNE100000P85	CNY	7.272750	100.00	(1,825.0000)	ACT/360	1,550995	(97,092.29)	(96,231.77)	0.00	(860.52)
<b>DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002855.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.300000	0.00	0.000000	-	0.000000
SDB3265465977		NEW	16 Jan 2035	0	CNE100002JR6	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	153.09
<b>DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688668.SH	USD	USD		4.330000	USD-Federal Funds-H.15	51.460000	0.00	0.000000	-	0.000000
SDB3265406619		NEW	12 Jan 2035	0	CNE100005XN9	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	510.27
<b>DONGGUAN MENTECH OPTICAL &amp; MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002902.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.800000	0.00	0.000000	-	0.000000
SDB3265127477		NEW	08 Jan 2035	0	CNE1000032X5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	338.79
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002902.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.800000	0.00	0.000000	-	0.000000
SDB3265127493		NEW	08 Jan 2035	0	CNE1000032X5	CNY	7.272750	100.00	(50.0000)	ACT/360	0.000000	0.00	0.00	0.00	80.38
<b>DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301029.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.010000	495,198.00	3,382831	-	1.000000
SDB3262322888		NEW	10 Nov 2034	19,800	CNE100004N75	CNY	7.272750	90.00	50.0000	ACT/360	3,438864	68,089.51	66,980.06	0.00	1,109.45
<b>DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.870000	0.00	0.000000	-	0.000000
SDB3262990900		NEW	24 Nov 2034	0	CNE100001D88	CNY	7.272750	100.00	(1,568.5027)	ACT/360	0.000000	0.00	0.00	0.00	2,806.81
<b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.700000	0.00	0.000000	-	0.000000
SDB3264328848		NEW	21 Dec 2034	0	CNE1000055X6	CNY	7.272750	100.00	(1,432.7281)	ACT/360	0.000000	0.00	0.00	0.00	1,072.04
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.700000	0.00	0.000000	-	0.000000
SDB3265127417		NEW	08 Jan 2035	0	CNE1000055X6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	192.41
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.700000	0.00	0.000000	-	0.000000
SDB3265127474		NEW	08 Jan 2035	0	CNE1000055X6	CNY	7.272750	100.00	(1,436.4979)	ACT/360	0.000000	0.00	0.00	0.00	36.04
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.700000	0.00	0.000000	-	0.000000
SDB3265406621		NEW	12 Jan 2035	0	CNE1000055X6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	24.75

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<b>06831553 (Cont.)</b>															
<b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
SDB3265406675		Equity Reset NEW	07 Feb 2025 12 Jan 2035		688110.SH (35) CNE1000055X6	USD CNY	USD	100.00	4.330000 (1,375.0000)	USD-Federal Funds-H.15 ACT/360	24.700000 3.396239	(864.50) (118.87)	3.443789 (120.53)	- 0.00	1.000000 303.57
<b>DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263040663		Spread Change NEW	27 Jan 2025 24 Nov 2034		002901.ZK 0 CNE1000032W7	USD CNY	USD	100.00	4.330000 (1,433.5526)	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
SDB3263040663		Equity Reset AMEND	07 Feb 2025 24 Nov 2034		002901.ZK (8,400) CNE1000032W7	USD CNY	USD	100.00	4.330000 (1,433.5526)	USD-Federal Funds-H.15 ACT/360	35.120000 4.828985	(295,008.00) (40,563.47)	4.593508 (38,585.47)	- 0.00	1.000000 (1,978.01)
<b>DR.REDDY'S LABORATORIES LTD CMN</b>															
			27 Jan 2025											12.50	
SDB3266240305	Buy Open	New Trade NEW	28 Jan 2025 30 Jan 2035		REDYNS 2,577 INE089A01031	USD INR	USD	78.16	4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	1,207.686199 14.011454	3,112,207.33 36,107.52	14.011454 36,107.52	4.00 (14.42)	1.000000 0.00
<b>EAGLERISE ELECTRIC &amp; ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265057902		Equity Reset NEW	07 Feb 2025 05 Jan 2035		002922.ZK 0 CNE1000033F0	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	17.910000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (31.47)
SDB3265057983		Equity Reset NEW	07 Feb 2025 05 Jan 2035		002922.ZK (66,600) CNE1000033F0	USD CNY	USD	100.00	4.330000 (1,505.1127)	USD-Federal Funds-H.15 ACT/360	17.910000 2.462617	(1,192,806.00) (164,010.29)	2.465141 (164,178.39)	- 0.00	1.000000 168.10
<b>EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
SDB3264178808	Sell Close	Partial Termination NEW	07 Feb 2025 15 Dec 2034		300059.ZK (9,500) CNE100000MD4	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.696315 3.255477	(225,114.99) (30,927.03)	3.081094 (29,270.39)	2.00 (6.19)	1.000000 0.00
SDB3264178808	Sell Close	Partial Termination NEW	07 Feb 2025 15 Dec 2034		300059.ZK (11,500) CNE100000MD4	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.320518 3.204920	(268,185.96) (36,856.58)	3.082291 (35,446.35)	2.00 (7.37)	1.000000 0.00
SDB3264178808		Equity Reset NEW	07 Feb 2025 15 Dec 2034		300059.ZK 129,500 CNE100000MD4	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	22.940000 3.154240	2,970,730.00 408,474.08	3.080209 398,887.11	- 0.00	1.000000 1,374.25
<b>EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260487804		Equity Reset NEW	07 Feb 2025 11 Oct 2034		002017.ZK 333,400 CNE000001K32	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	10.030000 1.379121	3,344,002.00 459,798.94	1.386901 462,392.82	- 0.00	1.000000 (3,815.24)
<b>EASTERN COMMUNICATIONS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265959644		Equity Reset NEW	07 Feb 2025 25 Jan 2035		600776.SH (7,100) CNE000000ND3	USD CNY	USD	100.00	4.330000 (1,275.0000)	USD-Federal Funds-H.15 ACT/360	10.650000 1.464370	(75,615.00) (10,397.03)	1.478121 (10,494.66)	- 0.00	1.000000 97.63
<b>EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3261097757		Equity Reset NEW	07 Feb 2025 19 Oct 2034		605499.SH 0 CNE100005576	USD CNY	USD	100.00	4.330000 (180.1193)	USD-Federal Funds-H.15 ACT/360	243.150000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 108,363.48

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<b>066831553 (Cont.)</b>															
<b>EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
SDB3265743543		Equity Reset NEW	07 Feb 2025 19 Jan 2035		605499.SH CNE100005576	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	243.150000 33.433021	17,020.50 2,340.31	32.155109 2,250.86	- 0.00	1.000000 2,738.31
<b>EBARA CORPORATION CMN</b>															
	Buy Open	Upsize Trade NEW	27 Jan 2025 29 Jan 2025 24 Jan 2035		6361.T JP3166000004	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	2,697.000000 2,697.175305	16,451,700.00 16,452,769.36	2,697.175305 16,452,769.36	0.00 0.65 (1,069.36)	1.000000 0.00
<b>EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265057897		Equity Reset NEW	07 Feb 2025 05 Jan 2035		002351.ZK CNE100000L71	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	16.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (400.66)
<b>EISAI CO., LTD. CMN</b>															
	Sell Open	Upsize Trade NEW	27 Jan 2025 29 Jan 2025 05 Oct 2034		4523.T (4,800) JP3160400002	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	4,666.666666 4,666.363333	(22,400,000.00) (22,398,544.00)	4,666.363333 (22,398,544.00)	0.00 0.65 (1,456.00)	1.000000 0.00
<b>ENN ECOLOGICAL HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3266102834		Equity Reset NEW	07 Feb 2025 26 Jan 2035		600803.SH (13,200) CNE000000DG7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	20.440000 2.810491	(269,808.00) (37,098.48)	2.840801 (37,498.58)	- 0.00	1.000000 400.10
<b>EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265272425		Equity Reset NEW	07 Feb 2025 11 Jan 2035		300502.ZK 0 CNE100002615	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	125.770000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 14,457.24
			27 Jan 2025											0.00	
SDB3265531303		Equity Reset NEW	07 Feb 2025 18 Jan 2035		300502.ZK 0 CNE100002615	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	125.770000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (67.47)
	Buy Close	Partial Termination NEW	27 Jan 2025 07 Feb 2025 22 Jan 2035		300502.ZK 700 CNE100002615	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	126.078574 17.339602	88,255.00 12,137.72	16.095703 11,266.99	2.00 (2.43)	1.000000 0.00
	Buy Close	Partial Termination NEW	27 Jan 2025 07 Feb 2025 22 Jan 2035		300502.ZK 2,200 CNE100002615	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	127.358638 17.509799	280,189.00 38,521.56	16.143287 35,515.23	2.00 (7.70)	1.000000 0.00
		Spread Change NEW	27 Jan 2025 22 Jan 2035		300502.ZK 0 CNE100002615	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
		Equity Reset AMEND	27 Jan 2025 07 Feb 2025 22 Jan 2035		300502.ZK (33,500) CNE100002615	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	125.770000 17.293321	(4,213,295.00) (579,326.25)	18.150693 (608,048.22)	- 0.00	1.000000 24,844.91
<b>EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260588418		Spread Change NEW	27 Jan 2025 12 Oct 2034		300014.ZK 0 CNE10000GS4	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
		Equity Reset AMEND	27 Jan 2025 07 Feb 2025 12 Oct 2034		300014.ZK 0 CNE10000GS4	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	42.510000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 92,073.78

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<b>066831553 (Cont.)</b>															
<b>EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	42.510000	853,005.66	5.888671	-	1.000000
SDB3266169762		NEW	29 Jan 2035	20,066	CNE100000GS4	CNY	7.272750	90.00	50.0000	ACT/360	5.845107	117,287.92	118,162.07	0.00	(874.16)
<b>EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601788.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.950000	1,945,860.00	2.447999	-	1.000000
SDB3264583139		NEW	27 Dec 2034	114,800	CNE100000FD8	CNY	7.272750	90.00	50.0000	ACT/360	2.330618	267,554.95	281,030.28	0.00	(13,751.79)
<b>EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		688538.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.253536	86,445.64	0.314465	2.00	1.000000
SDB3260760825	Close	NEW	12 Oct 2034	38,360	CNE1000051N6	CNY	7.273200	100.00	(1,075.5998)	ACT/360	0.309929	11,888.88	12,062.86	(2.38)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		688538.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.244869	141,067.57	0.300931	2.00	1.000000
SDB3260760825	Close	NEW	12 Oct 2034	62,840	CNE1000051N6	CNY	7.273200	100.00	(1,075.5998)	ACT/360	0.308634	19,394.56	18,910.51	(3.88)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688538.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.230000	(52,944.66)	0.300622	-	1.000000
SDB3260760825		NEW	12 Oct 2034	(23,742)	CNE1000051N6	CNY	7.272750	100.00	(1,075.5998)	ACT/360	0.306624	(7,279.87)	(7,137.38)	0.00	(452.55)
<b>EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688050.SH	USD	USD		4.330000	USD-Federal Funds-H.15	94.790000	(208,538.00)	13.206049	-	1.000000
SDB3265272426		NEW	11 Jan 2035	(2,200)	CNE1000041J5	CNY	7.272750	100.00	(768.1818)	ACT/360	13.033584	(28,673.88)	(29,053.31)	0.00	379.42
<b>FANUC CORP. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		6954.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,744.946429	(26,571,700.00)	4,744.638007	0.65	1.000000
SDB3264120642	Open	NEW	13 Dec 2034	(5,600)	JP3802400006	JPY	1.000000	92.00	(25.0000)	ACT/365	4,744.638007	(26,569,972.84)	(26,569,972.84)	(1,727.16)	0.00
<b>FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688567.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.360000	0.00	0.000000	-	0.000000
SDB3260122926		NEW	25 Sep 2034	0	CNE1000041T4	CNY	7.272750	100.00	(763.2158)	ACT/360	0.000000	0.00	0.00	0.00	1,349.57
<b>FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.530000	0.00	0.000000	-	0.000000
SDB3266102843		NEW	26 Jan 2035	0	CNE100006285	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(108.04)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.530000	0.00	0.000000	-	0.000000
SDB3266102888		NEW	26 Jan 2035	0	CNE100006285	CNY	7.272750	100.00	(1,550.0000)	ACT/360	0.000000	0.00	0.00	0.00	(33.44)
<b>FERROTEC CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Buy	Partial Termination	29 Jan 2025		6890.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	2,703.000000	540,600.00	2,584.000000	0.65	1.000000
SDB3260628339	Close	NEW	05 Oct 2034	200	JP3802720007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,703.175695	540,635.14	516,800.00	(35.14)	0.00

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<b>066831553 (Cont.)</b>															
<b>FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260122847		Equity Reset NEW	07 Feb 2025 25 Sep 2034	40,200	605305.SH CNE1000052C7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	28.560000 3.926988	1,148,112.00 157,864.92	3.868792 155,525.44	- 0.00	1.000000 2,344.19
<b>FINANCIAL PARTNERS GROUP CMN</b>															
			27 Jan 2025											0.00	
SDB3260121392	Sell Open	Upsize Trade NEW	29 Jan 2025 22 Sep 2034	(500)	7148.T JP3166990006	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	2,777.200000 2,777.019482	(1,388,600.00) (1,388,509.74)	2,777.019482 (1,388,509.74)	0.65 (90.26)	1.000000 0.00
<b>FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3260427153	Buy Open	Upsize Trade NEW	07 Feb 2025 10 Oct 2034	200	601038.SH CNE100001JN7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.185001 1.950865	2,837.00 390.17	1.950865 390.17	2.00 (0.08)	1.000000 0.00
			27 Jan 2025											0.00	
SDB3260427153		Equity Reset NEW	07 Feb 2025 10 Oct 2034	95,900	601038.SH CNE100001JN7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.180000 1.949744	1,359,862.00 186,980.45	1.966439 188,581.49	- 0.00	1.000000 (1,601.04)
<b>FIXSTARS CMN</b>															
			27 Jan 2025											0.00	
SDB3266236153	Buy Open	New Trade NEW	29 Jan 2025 31 Jan 2035	1,000	3687.T JP3802950000	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	1,654.400000 1,654.507536	1,654,400.00 1,654,507.54	1,654.507536 1,654,507.54	0.65 (107.54)	1.000000 0.00
<b>FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265743538		Equity Reset NEW	07 Feb 2025 19 Jan 2035	(45,500)	601865.SH CNE100003HV0	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	19.030000 2.616617	(865,865.00) (119,056.07)	2.796959 (127,261.66)	- 0.00	1.000000 8,205.58
<b>FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3259782151		Equity Reset NEW	07 Feb 2025 18 Sep 2034	1,789,700	002027.ZK CNE000001KK2	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.620000 0.910247	11,847,814.00 1,629,069.06	0.917395 1,641,861.37	- 0.00	1.000000 (19,664.13)
<b>FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
SDB3260122883	Sell Close	Partial Termination NEW	07 Feb 2025 25 Sep 2034	(5,700)	002315.ZK CNE100000HT0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	50.764388 6.974177	(289,357.01) (39,752.81)	5.691890 (32,443.77)	2.00 (7.96)	1.000000 0.00
			27 Jan 2025											0.00	
SDB3260122883		Equity Reset NEW	07 Feb 2025 25 Sep 2034	38,800	002315.ZK CNE100000HT0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	50.880000 6.995978	1,974,144.00 271,443.95	5.691890 220,845.33	- 0.00	1.000000 58,852.18
<b>FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260489974		Equity Reset NEW	07 Feb 2025 11 Oct 2034	23,000	300203.ZK CNE100001229	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	17.270000 2.374618	397,210.00 54,616.21	2.079834 47,836.18	- 0.00	1.000000 6,780.03
<b>FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264453038		Equity Reset NEW	07 Feb 2025 21 Dec 2034	0	002911.ZK CNE100003332	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	11.640000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 11,382.31

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<b>066831553 (Cont.)</b>															
<b>FOSHAN HAITIAN FLAVORING &amp; FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Feb 2025		603288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.264999	12,379.50	5.673285	2.00	1.000000
SDB3265465943	Open	NEW	16 Jan 2035	300	CNE100001SL2	CNY	7.273200	90.00	50.0000	ACT/360	5.673285	1,701.99	1,701.99	(0.34)	0.00
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		603288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.122220	37,010.00	5.655544	2.00	1.000000
SDB3265465943	Open	NEW	16 Jan 2035	900	CNE100001SL2	CNY	7.273200	90.00	50.0000	ACT/360	5.655544	5,089.99	5,089.99	(1.02)	0.00
			27 Jan 2025											0.01	
	Buy	Upsize Trade	07 Feb 2025		603288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.009996	4,101.00	5.639639	2.00	1.000000
SDB3265465943	Open	NEW	16 Jan 2035	100	CNE100001SL2	CNY	7.273200	90.00	50.0000	ACT/360	5.639639	563.96	563.96	(0.11)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.990000	250,039.00	5.718948	-	1.000000
SDB3265465943		NEW	16 Jan 2035	6,100	CNE100001SL2	CNY	7.272750	90.00	50.0000	ACT/360	5.636107	34,380.25	34,885.58	0.00	(505.33)
			27 Jan 2025											0.00	
<b>FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.450000	0.00	0.000000	-	0.000000
SDB3260188372		NEW	10 Oct 2034	0	CNE1000031P3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,639.45)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.450000	0.00	0.000000	-	0.000000
SDB3265531287		NEW	18 Jan 2035	0	CNE1000031P3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	49,898.40
			27 Jan 2025											0.00	
<b>FREEE CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		4478.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,146.000000	(1,573,000.00)	3,145.795510	0.65	1.000000
SDB3260121411	Open	NEW	22 Sep 2034	(500)	JP3826520003	JPY	1.000000	92.00	(216.2844)	ACT/365	3,145.795510	(1,572,897.75)	(1,572,897.75)	(102.25)	0.00
			27 Jan 2025											0.00	
<b>FUJI ELECTRIC CO LTD CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		6504.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	8,041.000000	1,608,200.00	8,041.522665	0.65	1.000000
SDB3266236196	Open	NEW	31 Jan 2035	200	JP3820000002	JPY	1.000000	90.00	25.0000	ACT/365	8,041.522665	1,608,304.53	1,608,304.53	(104.53)	0.00
			27 Jan 2025											0.00	
<b>FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.860000	5,802,352.00	0.529937	-	1.000000
SDB3260122729		NEW	25 Sep 2034	1,503,200	CNE000001717	CNY	7.272750	90.00	50.0000	ACT/360	0.530748	797,820.39	796,600.88	0.00	1,294.74
			27 Jan 2025											0.00	
<b>FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.770000	0.00	0.000000	-	0.000000
SDB3264120636		NEW	14 Dec 2034	0	CNE100000B65	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,317.56)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.770000	0.00	0.000000	-	0.000000
SDB3265743511		NEW	19 Jan 2035	0	CNE100000B65	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	129.15
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.770000	0.00	0.000000	-	0.000000
SDB3265882597		NEW	25 Jan 2035	0	CNE100000B65	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(13.14)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.770000	(407,106.00)	1.534227	-	1.000000
SDB3265882626		NEW	25 Jan 2035	(37,800)	CNE100000B65	CNY	7.272750	100.00	(1,876.4550)	ACT/360	1.480870	(55,976.89)	(57,993.79)	0.00	2,016.90

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<b>066831553 (Cont.)</b>															
<b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265345647		Equity Reset NEW	07 Feb 2025 11 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.890000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (15.82)
SDB3265345686		Equity Reset NEW	07 Feb 2025 11 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	100.00	4.330000 (1,325.0000)	USD-Federal Funds-H.15 ACT/360	23.890000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 192.53
SDB3265465912		Equity Reset NEW	07 Feb 2025 16 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.890000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 77.31
SDB3265465972		Equity Reset NEW	07 Feb 2025 16 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	100.00	4.330000 (1,126.7241)	USD-Federal Funds-H.15 ACT/360	23.890000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (252.38)
SDB3265882569		Equity Reset NEW	07 Feb 2025 25 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.890000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 10.13
SDB3265882617		Equity Reset NEW	07 Feb 2025 25 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	100.00	4.330000 (1,375.0000)	USD-Federal Funds-H.15 ACT/360	23.890000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 11.09
SDB3266038168		Equity Reset NEW	07 Feb 2025 25 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.890000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (76.74)
SDB3266038243		Spread Change NEW	27 Jan 2025 25 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	100.00	4.330000 (1,575.0000)	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
SDB3266038243		Equity Reset AMEND	07 Feb 2025 25 Jan 2035		300712.ZK 0 CNE100003563	USD CNY	USD 7.272750	100.00	4.330000 (1,575.0000)	USD-Federal Funds-H.15 ACT/360	23.890000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (39.55)
<b>FUJIFILM HOLDINGS CORPORATION CMN</b>															
SDB3266236173	Buy Open	New Trade NEW	27 Jan 2025 29 Jan 2025 31 Jan 2035		4901.T 6,000 JP3814000000	JPY JPY	JPY 1.000000	90.00	0.475981 25.0000	JPY-BOJ-TONAT ACT/365	3,395.350000 3,395.570698	20,372,100.00 20,373,424.19	3,395.570698 20,373,424.19	0.65 (1,324.19)	1.000000 0.00
<b>FUJIKURA LTD. CMN</b>															
SDB3266169769	Sell Open	Upsize Trade NEW	27 Jan 2025 29 Jan 2025 26 Jan 2035		5803.T (1,100) JP3811000003	JPY JPY	JPY 1.000000	100.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	6,728.272728 6,727.835390	(7,401,100.00) (7,400,618.93)	6,727.835390 (7,400,618.93)	0.65 (481.07)	1.000000 0.00
<b>FUJITA KANKO CMN</b>															
SDB3265810067	Sell Open	Upsize Trade NEW	27 Jan 2025 29 Jan 2025 19 Jan 2035		9722.T (100) JP3816800001	JPY JPY	JPY 1.000000	92.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	9,150.000000 9,149.405250	(915,000.00) (914,940.53)	9,149.405250 (914,940.53)	0.65 (59.48)	1.000000 0.00
<b>FUJITSU CMN</b>															
SDB3266236175	Sell Open	New Trade NEW	27 Jan 2025 29 Jan 2025 31 Jan 2035		6702.T (600) JP3818000006	JPY JPY	JPY 1.000000	100.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	2,807.166667 2,806.984201	(1,684,300.00) (1,684,190.52)	2,806.984201 (1,684,190.52)	0.65 (109.48)	1.000000 0.00
SDB3266236175		Div Pay Ratio Change NEW	27 Jan 2025 31 Jan 2035		6702.T 0 JP3818000006	JPY JPY	JPY 92.00		0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600660.SH	USD	USD		4.330000	USD-Federal Funds-H.15	59.590000	0.00	0.000000	-	0.000000
SDB3262115562		NEW	09 Nov 2034	0	CNE000000230	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(884.47)
<b>GAN&amp;LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.070000	(1,167,855.00)	6.022369	-	1.000000
SDB3260123470		NEW	25 Sep 2034	(26,500)	CNE100003ZH1	CNY	7.272750	100.00	(706.9811)	ACT/360	6.059606	(160,579.56)	(159,592.78)	0.00	(986.78)
<b>GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.757846	486,112.98	4.781023	2.00	1.000000
SDB3260350088	Close	NEW	10 Oct 2034	14,400	CNE100000SF6	CNY	7.273200	100.00	(1,373.6612)	ACT/360	4.641170	66,832.85	68,846.73	(13.37)	0.00
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.561251	724,923.02	4.677134	2.00	1.000000
SDB3260350088	Close	NEW	10 Oct 2034	21,600	CNE100000SF6	CNY	7.273200	100.00	(1,373.6612)	ACT/360	4.615683	99,698.75	101,026.10	(19.93)	0.00
			27 Jan 2025											0.00	
		Spread Change	07 Feb 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	(1,373.1790)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.080000	(7,181,668.00)	4.674701	-	1.000000
SDB3260350088		AMEND	10 Oct 2034	(217,100)	CNE100000SF6	CNY	7.272750	100.00	(1,373.1790)	ACT/360	4.548486	(987,476.31)	(1,014,877.61)	0.00	39,420.29
<b>GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002219.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.480000	(415,846.40)	0.359083	-	1.000000
SDB3263589493		NEW	07 Dec 2034	(167,680)	CNE1000009R5	CNY	7.272750	100.00	(1,907.5739)	ACT/360	0.340999	(57,178.71)	(60,210.98)	0.00	2,261.62
<b>GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.600000	0.00	0.000000	-	0.000000
SDB3260123340		NEW	25 Sep 2034	0	CNE000000D40	CNY	7.272750	100.00	(2,134.2282)	ACT/360	0.000000	0.00	0.00	0.00	2,325.27
<b>GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002991.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	87.220000	113,386.00	12.771246	-	1.000000
SDB3262540428		NEW	16 Nov 2034	1,300	CNE1000040N9	CNY	7.272750	90.00	50.0000	ACT/360	11.992713	15,590.53	16,602.62	0.00	(1,012.09)
<b>GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	03 Feb 2025		3800.HK	HKD	HKD		3.969010	HKD-HONIX	1.215000	(20,655.00)	1.214854	1.20	1.000000
SDB3265670280	Open	NEW	17 Jan 2035	(17,000)	KYG3774X1088	HKD	1.000000	100.00	(30.0000)	ACT/365	1.214854	(20,652.52)	(20,652.52)	(2.48)	0.00
			27 Jan 2025											10.85	
	Sell	Upsize Trade	03 Feb 2025		3800.HK	HKD	HKD		3.969010	HKD-HONIX	1.223105	(232,389.95)	1.221631	1.20	1.000000
SDB3265670280	Open	NEW	17 Jan 2035	(190,000)	KYG3774X1088	HKD	1.000000	100.00	(30.0000)	ACT/365	1.221631	(232,109.89)	(232,109.89)	(27.89)	0.00
<b>GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002340.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.350000	(3,208,020.00)	0.888904	-	1.000000
SDB3261439319		NEW	26 Oct 2034	(505,200)	CNE100000KT4	CNY	7.272750	100.00	(606.6745)	ACT/360	0.873122	(441,101.23)	(449,074.52)	0.00	7,973.29

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600759.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.150000	412,370.00	0.311498	-	1.000000
SDB3264921671		NEW	05 Jan 2035	191,800	CNE000000MV7	CNY	7.272750	90.00	50.0000	ACT/360	0.295624	56,700.68	59,745.28	0.00	(3,044.59)
<b>GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688568.SH	USD	USD		4.330000	USD-Federal Funds-H.15	49.050000	(1,428,532.20)	6.968741	-	1.000000
SDB3260123611		NEW	25 Sep 2034	(29,124)	CNE100005584	CNY	7.272750	100.00	(1,329.9993)	ACT/360	6.744354	(196,422.57)	(202,957.61)	0.00	6,535.05
<b>GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.060000	4,360,776.00	0.816111	-	1.000000
SDB3260122957		NEW	25 Sep 2034	719,600	CNE000000T42	CNY	7.272750	90.00	50.0000	ACT/360	0.833247	599,604.54	587,273.20	0.00	12,087.23
<b>GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000776.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.510000	1,118,271.00	2.210572	-	1.000000
SDB3261097777		NEW	19 Oct 2034	72,100	CNE0000008L2	CNY	7.272750	90.00	50.0000	ACT/360	2.132618	153,761.76	159,382.22	0.00	(5,620.46)
<b>GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	127.400000	0.00	0.000000	-	0.000000
SDB3264390185		NEW	21 Dec 2034	0	CNE1000030S9	CNY	7.272750	100.00	(1,550.0000)	ACT/360	0.000000	0.00	0.00	0.00	16,603.48
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	128.417691	166,943.00	16.541047	2.00	1.000000
SDB3265406657	Close	NEW	12 Jan 2035	1,300	CNE1000030S9	CNY	7.273200	100.00	(1,183.1218)	ACT/360	17.655402	22,952.02	21,503.36	(4.59)	0.00
			27 Jan 2025											0.84	
	Buy	Full Termination	07 Feb 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	128.239803	1,308,045.99	16.383989	2.00	1.000000
SDB3265406657	Close	NEW	12 Jan 2035	10,200	CNE1000030S9	CNY	7.273200	100.00	(1,183.1218)	ACT/360	17.636836	179,895.73	167,116.69	(35.97)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406657		NEW	12 Jan 2035	0	CNE1000030S9	CNY		100.00	(1,176.1648)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	127.400000	0.00	0.000000	-	0.000000
SDB3265406657		AMEND	12 Jan 2035	0	CNE1000030S9	CNY	7.272750	100.00	(1,176.1648)	ACT/360	0.000000	0.00	0.00	0.00	(70,069.10)
<b>GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300763.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	50.730000	(1,192,155.00)	8.313117	-	1.000000
SDB3264120682		NEW	14 Dec 2034	(23,500)	CNE100003JZ7	CNY	7.272750	100.00	(1,949.5744)	ACT/360	6.975353	(163,920.80)	(195,358.25)	0.00	31,437.46
<b>GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002410.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.680000	2,135,104.00	1.602849	-	1.000000
SDB3260123054		NEW	25 Sep 2034	182,800	CNE100000PH8	CNY	7.272750	90.00	50.0000	ACT/360	1.605995	293,575.89	293,000.77	0.00	235.90
<b>GOERTEK INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002241.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.760000	(388,640.00)	3.675187	-	1.000000
SDB3266102865		NEW	26 Jan 2035	(14,000)	CNE100000BP1	CNY	7.272750	100.00	(1,150.0000)	ACT/360	3.816988	(53,437.83)	(51,452.62)	0.00	(1,985.21)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
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# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3260123138	Buy	Upsize Trade	07 Feb 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	70.867916	85,041.50	9.743218	2.00	1.000000
	Open	NEW	25 Sep 2034	1,200	CNE100003RL0	CNY	7.273200	90.00	50.0000	ACT/360	9.743218	11,691.86	11,691.86	(2.34)	0.00
			27 Jan 2025											0.84	
SDB3260123138	Buy	Upsize Trade	07 Feb 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	70.939564	163,161.00	9.756327	2.00	1.000000
	Open	NEW	25 Sep 2034	2,300	CNE100003RL0	CNY	7.273200	90.00	50.0000	ACT/360	9.756327	22,439.55	22,439.55	(4.49)	0.00
			27 Jan 2025											0.00	
SDB3260123138		Equity Reset	07 Feb 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	71.230000	12,173,848.07	9.553537	-	1.000000
		NEW	25 Sep 2034	170,909	CNE100003RL0	CNY	7.272750	90.00	50.0000	ACT/360	9.794094	1,673,898.81	1,632,785.45	0.00	40,240.55
<b>GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.01	
SDB3260123593	Buy	Partial Termination	07 Feb 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.710000	2,071.00	2.897838	2.00	1.000000
	Close	NEW	25 Sep 2034	100	CNE000001NY7	CNY	7.273200	100.00	(1,169.0376)	ACT/360	2.848011	284.80	289.78	(0.06)	0.00
			27 Jan 2025											(2.50)	
SDB3260123593	Buy	Partial Termination	07 Feb 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.818750	8,327.50	2.897838	2.00	1.000000
	Close	NEW	25 Sep 2034	400	CNE000001NY7	CNY	7.273200	100.00	(1,169.0376)	ACT/360	2.862249	1,144.90	1,159.14	(0.23)	0.00
			27 Jan 2025											0.84	
SDB3260123593	Buy	Partial Termination	07 Feb 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.857997	20,858.00	2.897838	2.00	1.000000
	Close	NEW	25 Sep 2034	1,000	CNE000001NY7	CNY	7.273200	100.00	(1,169.0376)	ACT/360	2.868603	2,868.60	2,897.84	(0.57)	0.00
			27 Jan 2025											0.00	
SDB3260123593		Equity Reset	07 Feb 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.690000	(957,947.00)	2.892995	-	1.000000
		NEW	25 Sep 2034	(46,300)	CNE000001NY7	CNY	7.272750	100.00	(1,169.0376)	ACT/360	2.844866	(131,717.30)	(133,945.67)	0.00	2,276.83
<b>GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262741449		Equity Reset	07 Feb 2025		600323.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.730000	(1,122,862.00)	3.198070	-	1.000000
		NEW	17 Nov 2034	(49,400)	CNE000001675	CNY	7.272750	100.00	(887.6834)	ACT/360	3.125365	(154,393.03)	(157,984.64)	0.00	3,591.61
<b>GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262441831		Spread Change	27 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	13 Nov 2034	0	CNE0000001D4	CNY		100.00	(32.8752)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
SDB3262441831		Equity Reset	07 Feb 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.890000	(2,150,231.00)	6.331666	-	1.000000
		AMEND	13 Nov 2034	(47,900)	CNE0000001D4	CNY	7.272750	100.00	(32.8752)	ACT/360	6.172356	(295,655.85)	(303,286.79)	0.00	38,923.90
<b>GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB32601231108		Equity Reset	07 Feb 2025		002152.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.130000	1,002,813.00	1.592309	-	1.000000
		NEW	25 Sep 2034	90,100	CNE100000650	CNY	7.272750	90.00	50.0000	ACT/360	1.530370	137,886.34	143,467.04	0.00	(5,580.70)
<b>GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264328870		Equity Reset	07 Feb 2025		002400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.190000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE100000P10	CNY	7.272750	100.00	(2,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	(73.12)
			27 Jan 2025											0.00	
SDB3266038191		Equity Reset	07 Feb 2025		002400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.190000	(89,271.00)	1.148540	-	1.000000
		NEW	25 Jan 2035	(10,900)	CNE100000P10	CNY	7.272750	100.00	(2,200.0000)	ACT/360	1.126121	(12,274.72)	(12,519.08)	0.00	385.12

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<b>066831553 (Cont.)</b>															
<b>GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.130000	(1,138,371.00)	1.971023	-	1.000000
SDB3260123601		NEW	25 Sep 2034	(86,700)	CNE1000035X8	CNY	7.272750	100.00	(1,835.3673)	ACT/360	1.805369	(156,525.49)	(170,887.69)	0.00	14,362.20
<b>GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000690.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.230000	(42.30)	0.611796	-	1.000000
SDB3260122983		NEW	25 Sep 2034	(10)	CNE000000P12	CNY	7.272750	100.00	(725.0000)	ACT/360	0.581623	(5.82)	(6.12)	0.00	0.30
<b>GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002930.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.000000	0.00	0.000000	-	0.000000
SDB3264983883		NEW	05 Jan 2035	0	CNE1000033N4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(798.64)
<b>GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.140000	0.00	0.000000	-	0.000000
SDB3265531296		NEW	18 Jan 2035	0	CNE000001KR7	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(28.97)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.140000	0.00	0.000000	-	0.000000
SDB3265531308		NEW	18 Jan 2035	0	CNE000001KR7	CNY	7.272750	100.00	(1,875.0000)	ACT/360	0.000000	0.00	0.00	0.00	(99.68)
<b>GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263040688		NEW	24 Nov 2034	0	CNE000001F47	CNY		100.00	(1,748.1356)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.190000	(825,572.00)	0.422707	-	1.000000
SDB3263040688		AMEND	24 Nov 2034	(258,800)	CNE000001F47	CNY	7.272750	100.00	(1,748.1356)	ACT/360	0.438624	(113,515.89)	(109,396.70)	0.00	(4,119.20)
<b>GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002683.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.380000	279,628.00	3.616153	-	1.000000
SDB3260123444		NEW	25 Sep 2034	10,600	CNE100001F37	CNY	7.272750	90.00	50.0000	ACT/360	3.627239	38,448.73	38,331.22	0.00	117.51
<b>GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688388.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.760000	(406,534.68)	2.011553	-	1.000000
SDB3263645031		NEW	07 Dec 2034	(27,543)	CNE100003MD8	CNY	7.272750	100.00	(1,610.2703)	ACT/360	2.029494	(55,898.35)	(55,404.20)	0.00	(494.15)
<b>GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002884.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.110000	54,330.00	2.494981	-	1.000000
SDB3262540417		NEW	16 Nov 2034	3,000	CNE100002MZ3	CNY	7.272750	90.00	50.0000	ACT/360	2.490117	7,470.35	7,484.94	0.00	(14.59)
<b>GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.740000	6,402,114.00	5.457212	-	1.000000
SDB3260123394		NEW	25 Sep 2034	161,100	CNE100003KB6	CNY	7.272750	90.00	50.0000	ACT/360	5.464233	880,287.94	879,156.80	0.00	(487.36)

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<b>066831553 (Cont.)</b>															
<b>GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603322.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.450000	0.00	0.000000	-	0.000000
SDB3265465955		NEW	16 Jan 2035	0	CNE100003J49	CNY	7.272750	100.00	(1,775.0000)	ACT/360	0.000000	0.00	0.00	0.00	109.08
<b>GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.000000	0.00	0.000000	-	0.000000
SDB3265127404		NEW	08 Jan 2035	0	CNE100002PX1	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(150.37)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.000000	0.00	0.000000	-	0.000000
SDB3265272431		NEW	11 Jan 2035	0	CNE100002PX1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(459.04)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.000000	0.00	0.000000	-	0.000000
SDB3265272466		NEW	11 Jan 2035	0	CNE100002PX1	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(384.87)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.000000	0.00	0.000000	-	0.000000
SDB3265345636		NEW	11 Jan 2035	0	CNE100002PX1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(342.25)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.000000	0.00	0.000000	-	0.000000
SDB3265345688		NEW	11 Jan 2035	0	CNE100002PX1	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,144.21)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.000000	0.00	0.000000	-	0.000000
SDB3265670299		NEW	18 Jan 2035	0	CNE100002PX1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(104.15)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.000000	0.00	0.000000	-	0.000000
SDB3265670340		NEW	18 Jan 2035	0	CNE100002PX1	CNY	7.272750	100.00	(1,500.0000)	ACT/360	0.000000	0.00	0.00	0.00	(7.23)
<b>GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601333.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.340000	2,767,450.52	0.467488	-	1.000000
SDB3260123109		NEW	25 Sep 2034	828,578	CNE000001Q44	CNY	7.272750	90.00	50.0000	ACT/360	0.459249	380,523.62	387,350.33	0.00	(6,826.71)
<b>GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600310.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.060000	(99,470.00)	0.622721	-	1.000000
SDB3261588065		NEW	26 Oct 2034	(24,500)	CNE000001741	CNY	7.272750	100.00	(1,870.0000)	ACT/360	0.558248	(13,677.08)	(15,256.66)	0.00	1,579.59
<b>GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600936.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.330000	0.00	0.000000	-	0.000000
SDB3266038188		NEW	25 Jan 2035	0	CNE100003HY4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(377.58)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600936.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.330000	0.00	0.000000	-	0.000000
SDB3266038258		NEW	25 Jan 2035	0	CNE100003HY4	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	86.13
<b>GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		601238.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.631666	5,179.00	1.275486	2.00	1.000000
SDB3263644963	Close	NEW	07 Dec 2034	600	CNE100001NQ2	CNY	7.273200	100.00	(2,025.0000)	ACT/360	1.187114	712.27	765.29	(0.14)	0.00

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<b>066831553 (Cont.)</b>															
<b>GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											(2.50)	
SDB3263644963	Buy	Partial Termination	07 Feb 2025		601238.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.715002	871.50	1.275486	2.00	1.000000
	Close	NEW	07 Dec 2034	100	CNE100001NQ2	CNY	7.273200	100.00	(2,025.0000)	ACT/360	1.198175	119.82	127.55	(0.02)	0.00
			27 Jan 2025											0.00	
SDB3263644963		Equity Reset	07 Feb 2025		601238.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.600000	(94,600.00)	1.275486	-	1.000000
		NEW	07 Dec 2034	(11,000)	CNE100001NQ2	CNY	7.272750	100.00	(2,025.0000)	ACT/360	1.182496	(13,007.46)	(14,030.35)	0.00	1,083.64
<b>GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3262741471	Buy	Partial Termination	07 Feb 2025		600332.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.901648	244,805.00	3.881082	2.00	1.000000
	Close	NEW	17 Nov 2034	9,100	CNE000001733	CNY	7.273200	100.00	(1,035.1562)	ACT/360	3.699787	33,668.06	35,317.85	(6.73)	0.00
			27 Jan 2025											(2.50)	
SDB3262741471	Buy	Full Termination	07 Feb 2025		600332.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.942131	272,115.52	3.881082	2.00	1.000000
	Close	NEW	17 Nov 2034	10,100	CNE000001733	CNY	7.273200	100.00	(1,035.1562)	ACT/360	3.704117	37,411.58	39,198.93	(7.48)	0.00
			27 Jan 2025											0.00	
SDB3262741471		Equity Reset	07 Feb 2025		600332.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.900000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE000001733	CNY	7.272750	100.00	(1,035.1562)	ACT/360	0.000000	0.00	0.00	0.00	3,437.13
<b>GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3262800250	Buy	Partial Termination	07 Feb 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.244063	9,990.50	0.876726	2.00	1.000000
	Close	NEW	20 Nov 2034	1,600	CNE000000SB6	CNY	7.273200	100.00	(282.4250)	ACT/360	0.858460	1,373.54	1,402.76	(0.27)	0.00
			27 Jan 2025											0.84	
SDB3262800250	Buy	Partial Termination	07 Feb 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.238335	11,229.00	0.876726	2.00	1.000000
	Close	NEW	20 Nov 2034	1,800	CNE000000SB6	CNY	7.273200	100.00	(282.4250)	ACT/360	0.857959	1,544.33	1,578.11	(0.31)	0.00
			27 Jan 2025											0.00	
SDB3262800250		Spread Change	27 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE000000SB6	CNY		100.00	(309.2077)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
SDB3262800250		Equity Reset	07 Feb 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.230000	(6,171,438.00)	0.830197	-	1.000000
		AMEND	20 Nov 2034	(990,600)	CNE000000SB6	CNY	7.272750	100.00	(309.2077)	ACT/360	0.856622	(848,569.75)	(822,393.01)	0.00	(23,021.90)
<b>GUANGZHOU GRG METROLOGY&amp;TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123084		Dividends	07 Feb 2025		002967.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	25 Sep 2034	32,300	CNE100003Q57	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	988.12
			27 Jan 2025											0.00	
SDB3260123084		Equity Reset	07 Feb 2025		002967.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.360000	416,772.00	2.239611	-	1.000000
		NEW	25 Sep 2034	22,700	CNE100003Q57	CNY	7.272750	90.00	50.0000	ACT/360	2.524492	57,305.97	50,839.17	0.00	9,122.98
<b>GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3262441818	Buy	Upsize Trade	07 Feb 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.089997	5,236.00	1.800269	2.00	1.000000
	Open	NEW	13 Nov 2034	400	CNE000000JS9	CNY	7.273200	90.00	50.0000	ACT/360	1.800269	720.11	720.11	(0.14)	0.00
			27 Jan 2025											(2.50)	
SDB3262441818	Buy	Upsize Trade	07 Feb 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.163157	25,010.00	1.809726	2.00	1.000000
	Open	NEW	13 Nov 2034	1,900	CNE000000JS9	CNY	7.273200	90.00	50.0000	ACT/360	1.809726	3,438.48	3,438.48	(0.69)	0.00
			27 Jan 2025											0.00	
SDB3262441818		Equity Reset	07 Feb 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.140000	553,194.00	1.869137	-	1.000000
		NEW	13 Nov 2034	42,100	CNE000000JS9	CNY	7.272750	90.00	50.0000	ACT/360	1.806744	76,063.92	78,690.69	0.00	(3,199.77)

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<b>066831553 (Cont.)</b>															
<b>GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000531.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.130000	0.00	0.000000	-	0.000000
SDB3265810047		NEW	22 Jan 2035	0	CNE000000DS2	CNY	7.272750	100.00	(2,525.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1.62)
<b>GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.440000	(1,331,173.48)	3.650731	-	1.000000
SDB3264120716		NEW	14 Dec 2034	(54,467)	CNE100002VW1	CNY	7.272750	100.00	(1,626.8217)	ACT/360	3.360489	(183,035.75)	(198,844.35)	0.00	15,808.59
<b>GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.130000	(1,490,016.00)	1.309438	-	1.000000
SDB3264649873		NEW	02 Jan 2035	(163,200)	CNE100000SM2	CNY	7.272750	100.00	(1,314.0012)	ACT/360	1.255371	(204,876.55)	(213,700.24)	0.00	8,823.69
<b>GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600523.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.010000	0.00	0.000000	-	0.000000
SDB3262115444		NEW	09 Nov 2034	0	CNE0000019K1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(72.79)
<b>GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.000558	(593,566.23)	0.686993	2.00	1.000000
SDB3264453047	Open	NEW	21 Dec 2034	(118,700)	CNE0000017V2	CNY	7.273200	100.00	(2,223.5417)	ACT/360	0.686993	(81,546.07)	(81,546.07)	(16.32)	0.00
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.982668	(72,746.95)	0.684764	2.00	1.000000
SDB3264453047	Open	NEW	21 Dec 2034	(14,600)	CNE0000017V2	CNY	7.273200	100.00	(2,223.5417)	ACT/360	0.684764	(9,997.55)	(9,997.55)	(2.00)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453047		NEW	21 Dec 2034	0	CNE0000017V2	CNY		100.00	(2,223.2735)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.010000	(2,424,840.00)	0.684780	-	1.000000
SDB3264453047		AMEND	21 Dec 2034	(484,000)	CNE0000017V2	CNY	7.272750	100.00	(2,223.2735)	ACT/360	0.688873	(333,414.53)	(331,433.54)	0.00	10,379.09
<b>GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.510000	1,931,281.00	2.070363	-	1.000000
SDB3260122894		NEW	25 Sep 2034	133,100	CNE000001LK0	CNY	7.272750	90.00	50.0000	ACT/360	1.995119	265,550.34	275,565.35	0.00	(10,015.02)
<b>GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603439.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.820000	0.00	0.000000	-	0.000000
SDB3262741451		NEW	17 Nov 2034	0	CNE1000040B4	CNY	7.272750	100.00	(1,228.2894)	ACT/360	0.000000	0.00	0.00	0.00	2,145.89
<b>GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002390.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.930000	124,974.00	0.513907	-	1.000000
SDB3265465934		NEW	16 Jan 2035	31,800	CNE100000NG5	CNY	7.272750	90.00	50.0000	ACT/360	0.540373	17,183.86	16,342.26	0.00	841.60

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<b>066831553 (Cont.)</b>															
<b>GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR</b>															
			27 Jan 2025											0.21	
	Sell	Upsize Trade	29 Jan 2025		GULF_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	60.054359	(276,250.05)	1.782336	4.00	1.000000
SDB3265466290	Open	NEW	12 Jan 2035	(4,600)	TH8319010R14	THB	33.680000	100.00	(825.0000)	ACT/360	1.782336	(8,198.75)	(8,198.75)	(3.28)	0.00
<b>GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127472		NEW	08 Jan 2035	0	CNE1000027V9	CNY		100.00	(1,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.100000	(796,553.20)	2.887419	-	1.000000
SDB3265127472		AMEND	08 Jan 2035	(33,052)	CNE1000027V9	CNY	7.272750	100.00	(1,250.0000)	ACT/360	3.313740	(109,525.73)	(95,434.99)	0.00	(19,050.26)
<b>GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600268.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.190000	1,824,678.20	0.915261	-	1.000000
SDB3260487332		NEW	11 Oct 2034	253,780	CNE000010S3	CNY	7.272750	90.00	50.0000	ACT/360	0.988622	250,892.49	232,274.93	0.00	18,617.57
<b>GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.783310	(693,549.09)	2.546875	2.00	1.000000
SDB3262867373	Close	NEW	24 Nov 2034	(39,000)	CNE1000022F3	CNY	7.273200	90.00	50.0000	ACT/360	2.443129	(95,282.03)	(99,328.13)	(19.07)	0.00
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.773967	(103,089.01)	2.546875	2.00	1.000000
SDB3262867373	Close	NEW	24 Nov 2034	(5,800)	CNE1000022F3	CNY	7.273200	90.00	50.0000	ACT/360	2.442662	(14,167.44)	(14,771.88)	(2.83)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.730000	1,187,910.00	2.452234	-	1.000000
SDB3262867373		NEW	24 Nov 2034	67,000	CNE1000022F3	CNY	7.272750	90.00	50.0000	ACT/360	2.437867	163,337.09	164,299.69	0.00	(12,731.62)
<b>GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		000728.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097704		NEW	19 Oct 2034	18,800	CNE000000QZ9	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	139.56
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000728.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.930000	149,084.00	1.141655	-	1.000000
SDB3261097704		NEW	19 Oct 2034	18,800	CNE000000QZ9	CNY	7.272750	90.00	50.0000	ACT/360	1.090372	20,498.99	21,463.11	0.00	(964.12)
<b>HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002865.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	56.660000	(79,324.00)	7.223007	-	1.000000
SDB3266038199		NEW	25 Jan 2035	(1,400)	CNE100002QL4	CNY	7.272750	100.00	(200.0000)	ACT/360	7.790726	(10,907.02)	(10,112.21)	0.00	(794.81)
<b>HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.280000	0.00	0.000000	-	0.000000
SDB3265465909		NEW	16 Jan 2035	0	CNE000000V48	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	221.85
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.280000	0.00	0.000000	-	0.000000
SDB3265465974		NEW	16 Jan 2035	0	CNE000000V48	CNY	7.272750	100.00	(150.0000)	ACT/360	0.000000	0.00	0.00	0.00	53.28
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.280000	0.00	0.000000	-	0.000000
SDB3265604059		NEW	18 Jan 2035	0	CNE000000V48	CNY	7.272750	100.00	(350.0000)	ACT/360	0.000000	0.00	0.00	0.00	(314.19)

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<b>066831553 (Cont.)</b>															
<b>HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.280000	0.00	0.000000	-	0.000000
SDB3265670296		NEW	18 Jan 2035	0	CNE000000V48	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(10.33)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.280000	0.00	0.000000	-	0.000000
SDB3265670338		NEW	18 Jan 2035	0	CNE000000V48	CNY	7.272750	100.00	(550.0000)	ACT/360	0.000000	0.00	0.00	0.00	(5.49)
			27 Jan 2025											0.00	
	Buy	Partial Termination	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.292933	428,548.74	0.837505	0.00	1.000000
SDB3265959678	Close	NEW	25 Jan 2035	68,100	CNE000000V48	CNY	7.273200	100.00	(850.0000)	ACT/360	0.865222	58,921.62	57,034.10	0.00	0.00
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.277349	(93,532.50)	0.862691	2.00	1.000000
SDB3265959678	Open	NEW	25 Jan 2035	(14,900)	CNE000000V48	CNY	7.273200	100.00	(850.0000)	ACT/360	0.862691	(12,854.10)	(12,854.10)	(2.57)	0.00
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.284551	(395,298.26)	0.863392	2.00	1.000000
SDB3265959678	Open	NEW	25 Jan 2035	(62,900)	CNE000000V48	CNY	7.273200	100.00	(850.0000)	ACT/360	0.863392	(54,307.36)	(54,307.36)	(10.87)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265959678		NEW	25 Jan 2035	0	CNE000000V48	CNY		100.00	(944.8296)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.280000	(634,280.00)	0.857357	-	1.000000
SDB3265959678		AMEND	25 Jan 2035	(101,000)	CNE000000V48	CNY	7.272750	100.00	(944.8296)	ACT/360	0.863497	(87,213.20)	(86,593.09)	0.00	(2,507.63)
<b>HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603069.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.570000	0.00	0.000000	-	0.000000
SDB3265465956		NEW	16 Jan 2035	0	CNE1000029C5	CNY	7.272750	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	0.00	(139.63)
<b>HAINAN HNA INFRASTRUCTURE INVESTMENT GROUP CO LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600515.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.650000	(164,615.00)	0.517424	-	1.000000
SDB3265882609		NEW	25 Jan 2035	(45,100)	CNE000001C32	CNY	7.272750	100.00	(1,125.0000)	ACT/360	0.501873	(22,634.47)	(23,335.84)	0.00	701.37
<b>HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688676.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.700000	(200,921.70)	5.656384	-	1.000000
SDB3264649885		NEW	02 Jan 2035	(5,061)	CNE1000053V5	CNY	7.272750	100.00	(1,725.0000)	ACT/360	5.458733	(27,626.65)	(28,626.96)	0.00	3,594.19
<b>HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002008.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.630000	0.00	0.000000	-	0.000000
SDB3260123378		NEW	25 Sep 2034	0	CNE000001JQ1	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,793.47)
<b>HANA MICROELECTRONICS PCL NVDR CMN</b>															
			27 Jan 2025											0.21	
	Sell	Upsize Trade	29 Jan 2025		HANA_n,BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.081234	(38,529.97)	0.714700	4.00	1.000000
SDB3265058825	Open	NEW	05 Jan 2035	(1,600)	TH0324010R12	THB	33.680000	100.00	(2,125.0000)	ACT/360	0.714700	(1,143.52)	(1,143.52)	(0.46)	0.00

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<b>066831553 (Cont.)</b>															
<b>HANG LUNG PROPERTIES LIMITED CMN</b>															
			27 Jan 2025											10.85	
	Buy	Upsize Trade	03 Feb 2025		0101.HK	HKD	HKD		3.969010	HKD-HONIX	5.960000	5,960.00	5.967182	1.20	1.000000
SDB3262322915	Open	NEW	09 Nov 2034	1,000	HK0101000591	HKD	1.000000	100.00	30.0000	ACT/365	5.967182	5,967.18	5.967.18	(0.72)	0.00
<b>HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000818.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.790000	(951,909.05)	2.608328	-	1.000000
SDB3264649891		NEW	02 Jan 2035	(56.695)	CNE000000T67	CNY	7.272750	100.00	(1,342.2391)	ACT/360	2.308618	(130,887.10)	(147,879.16)	0.00	27,660.86
<b>HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	59.280000	0.00	0.000000	-	0.000000
SDB3264649856		NEW	02 Jan 2035	0	CNE100005ZF0	CNY	7.272750	100.00	(1,400.0000)	ACT/360	0.000000	0.00	0.00	0.00	502.57
<b>HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.700000	2,549,750.00	2.712840	-	1.000000
SDB3260123366		NEW	25 Sep 2034	117,500	CNE100002GB6	CNY	7.272750	90.00	50.0000	ACT/360	2.983741	350,589.57	318,758.73	0.00	31,830.84
<b>HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603931.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.760000	132,008.00	3.166865	-	1.000000
SDB3261862941		NEW	02 Nov 2034	5,800	CNE1000043S2	CNY	7.272750	90.00	50.0000	ACT/360	3.129490	18,151.04	18,367.82	0.00	(219.03)
<b>HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.330000	0.00	0.000000	-	0.000000
SDB3265127484		NEW	08 Jan 2035	0	CNE100003N92	CNY	7.272750	100.00	(2,150.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,950.77
<b>HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600460.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.070000	(1,589,438.00)	3.550834	-	1.000000
SDB3260123628		NEW	25 Sep 2034	(63.400)	CNE000001DN1	CNY	7.272750	100.00	(1,501.8138)	ACT/360	3.447114	(218,547.03)	(225,122.87)	0.00	6,575.84
<b>HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300360.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.550000	1,396,820.00	2.289893	-	1.000000
SDB3260122839		NEW	25 Sep 2034	84,400	CNE100001R17	CNY	7.272750	90.00	50.0000	ACT/360	2.275618	192,062.16	193,266.97	0.00	(1,204.81)
<b>HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
	Buy	Full Termination	07 Feb 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.957497	734,690.08	1.604542	0.00	1.000000
SDB3265406634	Close	NEW	12 Jan 2035	56,700	CNE000001CZ7	CNY	7.273200	100.00	(1,761.4960)	ACT/360	1.781540	101,013.32	90,977.50	0.00	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406634		NEW	12 Jan 2035	0	CNE000001CZ7	CNY	100.00		(1,761.3237)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.120000	0.00	0.000000	-	0.000000
SDB3265406634		AMEND	12 Jan 2035	0	CNE000001CZ7	CNY	7.272750	100.00	(1,761.3237)	ACT/360	0.000000	0.00	0.00	0.00	(10,510.05)

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<b>066831553 (Cont.)</b>															
<b>HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3260962047	Buy	Upsize Trade	07 Feb 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.153079	63,899.00	6.760029	2.00	1.000000
	Open	NEW	13 Oct 2034	1,300	CNE100001KV8	CNY	7.273200	90.00	50.0000	ACT/360	6.760029	8,788.04	8,788.04	(1.76)	0.00
			27 Jan 2025											0.01	
SDB3260962047	Buy	Upsize Trade	07 Feb 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.109997	4,911.00	6.753540	2.00	1.000000
	Open	NEW	13 Oct 2034	100	CNE100001KV8	CNY	7.273200	90.00	50.0000	ACT/360	6.753540	675.35	675.35	(0.14)	0.00
			27 Jan 2025											(2.50)	
SDB3260962047	Buy	Upsize Trade	07 Feb 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.271346	128,105.50	6.774031	2.00	1.000000
	Open	NEW	13 Oct 2034	2,600	CNE100001KV8	CNY	7.273200	90.00	50.0000	ACT/360	6.774031	17,612.48	17,612.48	(3.52)	0.00
			27 Jan 2025											0.00	
SDB3260962047		Equity Reset	07 Feb 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.000000	3,836,700.00	7.275184	-	1.000000
		NEW	13 Oct 2034	78,300	CNE100001KV8	CNY	7.272750	90.00	50.0000	ACT/360	6.737479	527,544.61	569,646.93	0.00	(42,489.37)
<b>HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3265057932	Buy	Partial Termination	07 Feb 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.226249	5,781.00	1.104848	2.00	1.000000
	Close	NEW	05 Jan 2035	800	CNE100001DV3	CNY	7.273200	100.00	(1,600.0000)	ACT/360	0.993495	794.80	883.88	(0.16)	0.00
			27 Jan 2025											0.84	
SDB3265057932	Buy	Partial Termination	07 Feb 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.143998	7,144.00	1.104848	2.00	1.000000
	Close	NEW	05 Jan 2035	1,000	CNE100001DV3	CNY	7.273200	100.00	(1,600.0000)	ACT/360	0.982515	982.51	1,104.85	(0.20)	0.00
			27 Jan 2025											0.00	
SDB3265057932		Equity Reset	07 Feb 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.020000	(64,584.00)	1.144380	-	1.000000
		NEW	05 Jan 2035	(9,200)	CNE100001DV3	CNY	7.272750	100.00	(1,600.0000)	ACT/360	0.965247	(8,880.27)	(10,528.29)	0.00	3,773.17
<b>HCL TECHNOLOGIES LIMITED CMN</b>															
			27 Jan 2025											12.50	
SDB3265673564	Buy	Upsize Trade	28 Jan 2025		HCLT.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,736.393326	48,617,276.73	20,145461	4.00	1.000000
	Open	NEW	16 Jan 2035	27,999	INE860A01027	INR	86.335000	78.16	75.0000	ACT/360	20.145461	564,052.76	564,052.76	(225.25)	0.00
<b>HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265127434		Equity Reset	07 Feb 2025		688586.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.060000	77,916.00	1.228632	-	1.000000
		NEW	08 Jan 2035	8,600	CNE1000041C0	CNY	7.272750	90.00	50.0000	ACT/360	1.245746	10,713.42	10,566.24	0.00	147.18
<b>HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265604056		Equity Reset	07 Feb 2025		002208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.530000	(371,557.00)	0.935027	-	1.000000
		NEW	18 Jan 2035	(56,900)	CNE100000940	CNY	7.272750	100.00	(1,671.5042)	ACT/360	0.897872	(51,088.92)	(53,203.01)	0.00	2,114.09
<b>HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260427138		Equity Reset	07 Feb 2025		600598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.230000	630,389.00	2.014284	-	1.000000
		NEW	10 Oct 2034	44,300	CNE000001929	CNY	7.272750	90.00	50.0000	ACT/360	1.956619	86,678.22	89,232.78	0.00	(2,554.56)
<b>HENAN SHUANGHUI INVESTMENT &amp; DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260492462		Equity Reset	07 Feb 2025		000895.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.360000	6,974,856.00	3.547890	-	1.000000
		NEW	11 Oct 2034	264,600	CNE000000XM3	CNY	7.272750	90.00	50.0000	ACT/360	3.624489	959,039.79	938,771.79	0.00	20,268.00

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<b>066831553 (Cont.)</b>															
<b>HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260961903		Equity Reset NEW	07 Feb 2025 13 Oct 2034		603508.SH CNE100002540	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	23.610000 3.246365	1,652,700.00 227,245.55	3.156126 220,928.81	- 0.00	1.000000 6,278.47
<b>HENGDIAN ENTERTAINMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265959677		Equity Reset NEW	07 Feb 2025 25 Jan 2035		603103.SH CNE100002VD1	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	14.750000 2.028119	(265,500.00) (36,506.14)	2.035384 (36,636.92)	- 0.00	1.000000 (1,178.10)
<b>HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3264255562	Buy Close	Partial Termination NEW	07 Feb 2025 18 Dec 2034		600346.SH CNE0000018V0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	15.030329 2.067123	136,775.99 18,810.82	2.096221 19,075.61	2.00 (3.76)	1.000000 0.00
			27 Jan 2025											0.01	
SDB3264255562	Buy Close	Partial Termination NEW	07 Feb 2025 18 Dec 2034		600346.SH CNE0000018V0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	15.010001 2.064155	1,501.00 206.42	2.096221 209.62	2.00 (0.04)	1.000000 0.00
			27 Jan 2025											(2.50)	
SDB3264255562	Buy Close	Partial Termination NEW	07 Feb 2025 18 Dec 2034		600346.SH CNE0000018V0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	15.055266 2.069861	57,210.01 7,865.47	2.096221 7,965.64	2.00 (1.57)	1.000000 0.00
			27 Jan 2025											0.00	
SDB3264255562		Spread Change NEW	07 Feb 2025 18 Dec 2034		600346.SH CNE0000018V0	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
			27 Jan 2025											0.00	
SDB3264255562		Equity Reset AMEND	07 Feb 2025 18 Dec 2034		600346.SH CNE0000018V0	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.980000 2.059744	(1,435,084.00) (197,323.48)	2.096221 (200,817.97)	- 0.00	1.000000 5,639.18
<b>HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264328873		Equity Reset NEW	07 Feb 2025 21 Dec 2034		603223.SH CNE100002276	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	9.350000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 1,025.44
<b>HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260122956		Equity Reset NEW	07 Feb 2025 25 Sep 2034		300847.ZK CNE1000040Y6	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	16.590000 2.281118	1,808,310.00 248,641.86	2.322938 253,200.27	- 0.00	1.000000 (4,558.41)
<b>HIKARI TSUSHIN, INC. CMN</b>															
			27 Jan 2025											0.00	
SDB3260588370	Buy Open	Upside Trade NEW	29 Jan 2025 04 Oct 2034		9435.T JP3783420007	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	35,250.000000 35,252.291250	17,625,000.00 17,626,145.63	35,252.291250 17,626,145.63	0.65 (1,145.63)	1.000000 0.00
<b>HINDUSTAN AERONAUTICS LIMITED CMN</b>															
			27 Jan 2025											12.50	
SDB3266104674	Buy Open	Upside Trade NEW	28 Jan 2025 24 Jan 2035		HIAE.NS INE066F01020	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	3,705.638004 42.992440	17,438,732.45 202,322.42	42.992440 202,322.42	4.00 (80.80)	1.000000 0.00
<b>HINO MOTORS LTD CMN</b>															
			27 Jan 2025											0.00	
SDB3260121444	Buy Close	Partial Termination NEW	29 Jan 2025 22 Sep 2034		7205.T JP3792600003	JPY JPY	JPY	92.00	0.477000	JPY-BOJ-TONAT ACT/365	570.000000 570.037050	57,000.00 57,003.71	566.000000 56,600.00	0.65 (3.71)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>HITACHI CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		6501.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,948.151515	13,028,900.00	3,948.408145	0.65	1.000000
SDB3264178775	Open	NEW	14 Dec 2034	3,300	JP3788600009	JPY	1.000000	90.00	25.0000	ACT/365	3,948.408145	13,029,746.88	13,029,746.88	(846.88)	0.00
<b>HITACHI CONSTRUCTION MACHINE CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		6305.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,753.000000	(375,300.00)	3,752.756055	0.65	1.000000
SDB3262936493	Open	NEW	22 Nov 2034	(100)	JP3787000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,752.756055	(375,275.61)	(375,275.61)	(24.39)	0.00
<b>HITGEN INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.230000	1,274,757.36	1.658280	-	1.000000
SDB3261439312		NEW	26 Oct 2034	104,232	CNE1000040G3	CNY	7.272750	90.00	50.0000	ACT/360	1.681620	175,278.62	172,845.83	0.00	2,432.79
<b>HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300033.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	279.130000	0.00	0.000000	-	0.000000
SDB3264120684		NEW	14 Dec 2034	0	CNE10000JG3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(5,772.05)
<b>HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.780000	0.00	0.000000	-	0.000000
SDB3265201718		NEW	11 Jan 2035	0	CNE0000016H3	CNY	7.272750	100.00	(1,825.0000)	ACT/360	0.000000	0.00	0.00	0.00	328.51
<b>HOKKAIDO ELEC PWR CO INC CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		9509.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	794.342105	(4,527,750.00)	794.290473	0.65	1.000000
SDB3263589442	Open	NEW	06 Dec 2034	(5,700)	JP3850200001	JPY	1.000000	92.00	(25.0000)	ACT/365	794.290473	(4,527,455.70)	(4,527,455.70)	(294.30)	0.00
<b>HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603260.SH	USD	USD		4.330000	USD-Federal Funds-H.15	51.940000	(7,307,958.00)	7.578264	-	1.000000
SDB3260123629		NEW	25 Sep 2034	(140,700)	CNE100002V10	CNY	7.272750	100.00	(1,767.1819)	ACT/360	7.141728	(1,004,841.13)	(1,066,261.72)	0.00	61,420.59
<b>HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN</b>															
			27 Jan 2025											12.50	
	Buy	Upside Trade	28 Jan 2025		HUDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	210.813323	450,508.07	2.445835	4.00	1.000000
SDB3264858077	Open	NEW	28 Dec 2034	2,137	INE031A01017	INR	86.335000	78.16	75.0000	ACT/360	2.445835	5,226.75	5,226.75	(2.09)	0.00
<b>HOYA CORP CMN</b>															
			27 Jan 2025											0.00	
	Buy	Partial Termination	29 Jan 2025		7741.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	21,450.000000	4,290,000.00	20,172.260146	0.65	1.000000
SDB3265406650	Close	NEW	11 Jan 2035	200	JP3837800006	JPY	1.000000	92.00	(25.0000)	ACT/365	21,451.394250	4,290,278.85	4,034,452.03	(278.85)	0.00
<b>HUABAO FLAVOURS &amp; FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.950000	0.00	0.000000	-	0.000000
SDB3262115524		NEW	09 Nov 2034	0	CNE100003605	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,387.47)

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<b>066831553 (Cont.)</b>															
<b>HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.720000	0.00	0.000000	-	0.000000
SDB3265057926		NEW	05 Jan 2035	0	CNE100001W10	CNY	7.272750	100.00	(886.4444)	ACT/360	0.000000	0.00	0.00	0.00	(2,139.79)
<b>HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.800000	8,922,720.00	4,644,174	-	1.000000
SDB3260123439		NEW	25 Sep 2034	256,400	CNE0000011S1	CNY	7.272750	90.00	50.0000	ACT/360	4.784985	1,226,870.15	1,190,766.27	0.00	36,103.89
<b>HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000988.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.300000	0.00	0.000000	-	0.000000
SDB3265057933		NEW	05 Jan 2035	0	CNE000001303	CNY	7.272750	100.00	(800.0000)	ACT/360	0.000000	0.00	0.00	0.00	2,538.97
<b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3264921676		NEW	05 Jan 2035	0	CNE100002MT6	CNY	7.272750	100.00	(1,753.8961)	ACT/360	0.000000	0.00	0.00	0.00	2,857.59
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265127463		NEW	08 Jan 2035	0	CNE100002MT6	CNY	7.272750	100.00	(1,576.7123)	ACT/360	0.000000	0.00	0.00	0.00	(496.11)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265345634		NEW	11 Jan 2035	0	CNE100002MT6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.14)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265345681		NEW	11 Jan 2035	0	CNE100002MT6	CNY	7.272750	100.00	(1,710.0000)	ACT/360	0.000000	0.00	0.00	0.00	46.13
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265531286		NEW	18 Jan 2035	0	CNE100002MT6	CNY	7.272750	100.00	(1,827.7777)	ACT/360	0.000000	0.00	0.00	0.00	(542.87)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265743544		NEW	19 Jan 2035	0	CNE100002MT6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	159.08
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265743556		NEW	19 Jan 2035	0	CNE100002MT6	CNY	7.272750	100.00	(1,650.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,356.83
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265882612		NEW	25 Jan 2035	0	CNE100002MT6	CNY	7.272750	100.00	(1,650.0000)	ACT/360	0.000000	0.00	0.00	0.00	1.20
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265959641		NEW	25 Jan 2035	0	CNE100002MT6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(28.86)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3265959733		NEW	25 Jan 2035	0	CNE100002MT6	CNY	7.272750	100.00	(1,727.7777)	ACT/360	0.000000	0.00	0.00	0.00	37.36
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.200000	0.00	0.000000	-	0.000000
SDB3266102844		NEW	26 Jan 2035	0	CNE100002MT6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(75.40)

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<b>066831553 (Cont.)</b>															
<b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
SDB3266102882		Equity Reset NEW	07 Feb 2025 26 Jan 2035		300592.ZK 0 CNE100002MT6	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	14.200000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (1,165.35)
<b>HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260122977		Equity Reset NEW	07 Feb 2025 25 Sep 2034		300979.ZK 0 CNE100004KP4	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	74.640000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (8,476.70)
<b>HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
SDB3260123474	Sell Close	Partial Termination NEW	07 Feb 2025 25 Sep 2034		600025.SH (2,600) CNE100002T71	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	9.022690 1.239981	(23,458.99) (3,223.95)	1.298701 (3,376.62)	2.00 (0.65)	1.000000 0.00
			27 Jan 2025											5.84	
SDB3260123474	Sell Close	Partial Termination NEW	07 Feb 2025 25 Sep 2034		600025.SH (500) CNE100002T71	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	9.048003 1.243044	(4,524.00) (621.52)	1.298701 (649.35)	2.00 (0.12)	1.000000 0.00
			27 Jan 2025											0.00	
SDB3260123474		Equity Reset NEW	07 Feb 2025 25 Sep 2034		600025.SH 425,000 CNE100002T71	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	9.040000 1.242996	3,842,000.00 528,273.30	1.298364 551,804.54	- 0.00	1.000000 (23,821.92)
<b>HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262441829		Equity Reset NEW	07 Feb 2025 13 Nov 2034		600054.SH 0 CNE000000PV0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	11.080000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 7,347.33
			27 Jan 2025											0.00	
SDB3265531295		Equity Reset NEW	07 Feb 2025 18 Jan 2035		600054.SH 0 CNE000000PV0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	11.080000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (18.65)
			27 Jan 2025											0.00	
SDB3265531307		Equity Reset NEW	07 Feb 2025 18 Jan 2035		600054.SH 0 CNE000000PV0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	11.080000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (1,159.43)
			27 Jan 2025											0.00	
SDB3265604054		Equity Reset NEW	07 Feb 2025 18 Jan 2035		600054.SH 0 CNE000000PV0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	11.080000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (17.03)
			27 Jan 2025											0.00	
SDB3265604099	Buy Close	Partial Termination NEW	07 Feb 2025 18 Jan 2035		600054.SH 7,200 CNE000000PV0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	11.155598 1.533795	80,320.31 11,043.32	1.511783 10,884.84	0.00 0.00	1.000000 0.00
			27 Jan 2025											0.00	
SDB3265604099		Equity Reset NEW	07 Feb 2025 18 Jan 2035		600054.SH (61,756) CNE000000PV0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	11.080000 1.523495	(684,256.48) (94,084.96)	1.510305 (93,270.40)	- 0.00	1.000000 (1,833.58)
<b>HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3265670312	Buy Close	Partial Termination NEW	07 Feb 2025 18 Jan 2035		300997.ZK 100 CNE100004L77	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	14.465001 1.988709	1,446.50 198.87	2.031891 203.19	2.00 (0.04)	1.000000 0.00
			27 Jan 2025											0.84	
SDB3265670312	Buy Close	Partial Termination NEW	07 Feb 2025 18 Jan 2035		300997.ZK 300 CNE100004L77	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	14.079999 1.936424	4,224.00 580.93	2.031891 609.57	2.00 (0.12)	1.000000 0.00
			27 Jan 2025											0.00	
SDB3265670312		Equity Reset NEW	07 Feb 2025 18 Jan 2035		300997.ZK (10,400) CNE100004L77	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	13.880000 1.908494	(144,352.00) (19,848.34)	2.031891 (21,131.67)	- 0.00	1.000000 1,270.76

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<b>066831553 (Cont.)</b>															
<b>HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601688.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.990000	2,888,300.00	2.399212	-	1.000000
SDB3261097775		NEW	19 Oct 2034	170,000	CNE100000LQ8	CNY	7.272750	90.00	50.0000	ACT/360	2.336118	397,140.06	407,866.07	0.00	(10,726.01)
<b>HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002926.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.040000	160,800.00	1.134827	-	1.000000
SDB3261097719		NEW	19 Oct 2034	20,000	CNE1000033J2	CNY	7.272750	90.00	50.0000	ACT/360	1.105497	22,109.94	22,696.54	0.00	(586.60)
<b>HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301267.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.570000	0.00	0.000000	-	0.000000
SDB3262681170		NEW	16 Nov 2034	0	CNE100005WL5	CNY	7.272750	100.00	(1,793.9189)	ACT/360	0.000000	0.00	0.00	0.00	281.13
<b>HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.480000	(2.48)	0.342613	-	1.000000
SDB3265127476		NEW	08 Jan 2035	(1)	CNE100000GD6	CNY	7.272750	100.00	(2,000.0000)	ACT/360	0.340999	(0.34)	(0.34)	0.00	287.12
<b>HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.580000	2,498,748.00	3.890454	-	1.000000
SDB3260760878		NEW	12 Oct 2034	90,600	CNE0000018X6	CNY	7.272750	90.00	50.0000	ACT/360	3.792238	343,576.76	352,475.09	0.00	(8,898.33)
<b>HUNAN TALKWEB INFORMATION SYSTEM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Upside Trade	07 Feb 2025		002261.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.169118	(29,187.50)	2.359538	2.00	1.000000
SDB3266169785	Open	NEW	29 Jan 2035	(1,700)	CNE100000CF0	CNY	7.273200	100.00	(175.0000)	ACT/360	2.359538	(4,011.21)	(4,011.21)	(0.80)	0.00
			27 Jan 2025											5.84	
	Sell	Upside Trade	07 Feb 2025		002261.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.265554	(31,078.00)	2.371998	2.00	1.000000
SDB3266169785	Open	NEW	29 Jan 2035	(1,800)	CNE100000CF0	CNY	7.273200	100.00	(175.0000)	ACT/360	2.371998	(4,269.60)	(4,269.60)	(0.85)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002261.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.880000	(2,871,288.00)	2.402882	-	1.000000
SDB3266169785		NEW	29 Jan 2035	(170,100)	CNE100000CF0	CNY	7.272750	100.00	(175.0000)	ACT/360	2.320993	(394,800.91)	(408,730.20)	0.00	13,929.29
<b>HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.530000	0.00	0.000000	-	0.000000
SDB3262741469		NEW	17 Nov 2034	0	CNE000001006	CNY	7.272750	100.00	(1,550.0000)	ACT/360	0.000000	0.00	0.00	0.00	3,069.40
<b>HUNAN VALIN WIRE &amp; CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.310000	0.00	0.000000	-	0.000000
SDB3264649868		NEW	02 Jan 2035	0	CNE100004K29	CNY	7.272750	100.00	(1,600.0000)	ACT/360	0.000000	0.00	0.00	0.00	(2,301.40)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.310000	0.00	0.000000	-	0.000000
SDB3266102845		NEW	26 Jan 2035	0	CNE100004K29	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,015.33
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.310000	0.00	0.000000	-	0.000000
SDB3266102890		NEW	26 Jan 2035	0	CNE100004K29	CNY	7.272750	100.00	(1,525.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,093.95

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<b>066831553 (Cont.)</b>															
<b>HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		300035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.092500	6,037.00	2.003318	2.00	1.000000
SDB3265057958	Close	NEW	05 Jan 2035	400	CNE100000JJ7	CNY	7.273200	100.00	(850.0000)	ACT/360	2.074980	829.99	801.33	(0.17)	0.00
			27 Jan 2025											0.84	
	Buy	Full Termination	07 Feb 2025		300035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.948238	50,824.01	2.003318	2.00	1.000000
SDB3265057958	Close	NEW	05 Jan 2035	3,400	CNE100000JJ7	CNY	7.273200	100.00	(850.0000)	ACT/360	2.055833	6,989.83	6,811.28	(1.40)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.770000	0.00	0.000000	-	0.000000
SDB3265057958		NEW	05 Jan 2035	0	CNE100000JJ7	CNY	7.272750	100.00	(850.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,714.13)
<b>HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600570.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.940000	(2,075.20)	3.822361	-	1.000000
SDB3260123688		NEW	25 Sep 2034	(80)	CNE000001GD5	CNY	7.272750	100.00	(1,525.0000)	ACT/360	3.566739	(285.34)	(305.79)	0.00	20.45
<b>HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	128.000000	0.00	0.000000	-	0.000000
SDB3261928006		NEW	02 Nov 2034	0	CNE100005PT2	CNY	7.272750	100.00	(475.0000)	ACT/360	0.000000	0.00	0.00	0.00	34,485.64
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	128.000000	755,840.00	18.210691	-	1.000000
SDB3265959642		NEW	25 Jan 2035	5,905	CNE100005PT2	CNY	7.272750	90.00	50.0000	ACT/360	17.599945	103,927.68	107,534.13	0.00	(3,606.46)
<b>ICICI BANK LIMITED CMN</b>															
			27 Jan 2025											11.00	
	Sell	Partial Termination	28 Jan 2025		ICBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,225.977665	(16,889,068.31)	13.921570	4.00	1.000000
SDB3266039081	Close	NEW	23 Jan 2035	(13,776)	INE090A01021	INR	86.335000	78.16	75.0000	ACT/360	14.178939	(195,329.06)	(191,783.55)	(78.25)	0.00
<b>IDEMITSU KOSAN CO.,LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		5019.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,028.016129	(3,186,850.00)	1,027.949308	0.65	1.000000
SDB3260458784	Open	NEW	29 Sep 2034	(3,100)	JP3142500002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,027.949308	(3,186,642.85)	(3,186,642.85)	(207.15)	0.00
<b>IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	51.003748	81,606.00	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	1,600	CNE100000B81	CNY	7.273200	100.00	(1,524.7161)	ACT/360	7.012209	11,219.53	10,557.85	(2.24)	0.00
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	50.726211	147,106.01	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	2,900	CNE100000B81	CNY	7.273200	100.00	(1,524.7161)	ACT/360	6.976382	20,231.51	19,136.11	(4.05)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123681		NEW	25 Sep 2034	0	CNE100000B81	CNY		100.00	(1,523.6041)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	50.680000	(14,935,396.00)	6.366401	-	1.000000
SDB3260123681		AMEND	25 Sep 2034	(294,700)	CNE100000B81	CNY	7.272750	100.00	(1,523.6041)	ACT/360	6.968478	(2,053,610.47)	(1,876,178.44)	0.00	(125,082.70)

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<b>066831553 (Cont.)</b>															
<b>IIDA GROUP HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		3291.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,308.190476	(9,694,400.00)	2,308.040444	0.65	1.000000
SDB3265882599	Open	NEW	24 Jan 2035	(4,200)	JP3131090007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,308.040444	(9,693,769.86)	(9,693,769.86)	(630.14)	0.00
<b>IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	170.020000	6,056,112.40	24,704514	-	1.000000
SDB3260961780		NEW	13 Oct 2034	35,620	CNE100004868	CNY	7.272750	90.00	50.0000	ACT/360	23.377677	832,712.85	879,974.79	0.00	(47,261.93)
<b>INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520324		NEW	22 Dec 2034	(386,000)	CNE000001P37	CNY		100.00	(275.0000)	ACT/360	0.000000	0.00	0.00	0.00	(7,544.90)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.820000	0.00	0.000000	-	0.000000
SDB3264520324		NEW	22 Dec 2034	0	CNE000001P37	CNY	7.272750	100.00	(275.0000)	ACT/360	0.000000	0.00	0.00	0.00	15,778.81
<b>INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649850		NEW	02 Jan 2035	0	CNE000001QZ7	CNY		100.00	(170.3712)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.310000	(14,858,796.00)	2,626785	-	1.000000
SDB3264649850		AMEND	02 Jan 2035	(731,600)	CNE000001QZ7	CNY	7.272750	100.00	(170.3712)	ACT/360	2,792616	(2,043,077.87)	(1,921,755.73)	0.00	(133,007.62)
<b>INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601377.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.970000	212,532.00	0.854876	-	1.000000
SDB3262115556		NEW	09 Nov 2034	35,600	CNE100000V95	CNY	7.272750	90.00	50.0000	ACT/360	0.820872	29,223.04	30,433.59	0.00	(1,210.54)
<b>INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600602.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.600000	0.00	0.000000	-	0.000000
SDB3265127461		NEW	08 Jan 2035	0	CNE0000001T0	CNY	7.272750	100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,901.45
<b>INFORICH CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		9338.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,282.500001	(856,500.00)	4,282.221638	0.65	1.000000
SDB3264649719	Open	NEW	27 Dec 2034	(200)	JP3153830009	JPY	1.000000	92.00	(651.2500)	ACT/365	4,282.221638	(856,444.33)	(856,444.33)	(55.67)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		9338.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264649719		NEW	27 Dec 2034	0	JP3153830009	JPY		92.00	(653.5714)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>INFOSYS LIMITED CMN</b>															
			27 Jan 2025											11.00	
	Sell	Partial Termination	28 Jan 2025		INFY.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,835.188639	(59,058,205.59)	20,992496	4.00	1.000000
SDB3265890695	Close	NEW	23 Jan 2035	(32,181)	INE009A01021	INR	86.335000	78.16	75.0000	ACT/360	21.224716	(683,032.59)	(675,559.50)	(273.62)	0.00

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<b>066831553 (Cont.)</b>															
<b>INFRATIL LIMITED CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	11.652279	(59,298.45)	11.650531	1.50	1.000000
SDB3260121440	Open	NEW	22 Sep 2034	(5,089)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.650531	(59,289.55)	(59,289.55)	(8.89)	0.00
<b>INNER MONGOLIA YILI INDUSTRIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600887.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.830000	3,359,081.00	3.751655	-	1.000000
SDB3266038145		NEW	25 Jan 2035	120,700	CNE000000JP5	CNY	7.272750	90.00	50.0000	ACT/360	3.826613	461,872.19	452,824.74	0.00	9,047.45
<b>INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.811428	5,072.00	0.254005	2.00	1.000000
SDB3261862950	Close	NEW	02 Nov 2034	2,800	CNE0000017H1	CNY	7.273200	100.00	(1,190.9533)	ACT/360	0.249126	697.55	711.21	(0.14)	0.00
			27 Jan 2025											0.01	
	Buy	Partial Termination	07 Feb 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.789997	358.00	0.254005	2.00	1.000000
SDB3261862950	Close	NEW	02 Nov 2034	200	CNE0000017H1	CNY	7.273200	100.00	(1,190.9533)	ACT/360	0.246158	49.23	50.80	(0.01)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.810456	19,733.97	0.254005	2.00	1.000000
SDB3261862950	Close	NEW	02 Nov 2034	10,900	CNE0000017H1	CNY	7.273200	100.00	(1,190.9533)	ACT/360	0.248909	2,713.11	2,768.65	(0.54)	0.00
			27 Jan 2025											0.00	
		Spread Change	07 Feb 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		(1,151.7900)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.780000	(1,206,840.00)	0.254005	-	1.000000
SDB3261862950		AMEND	02 Nov 2034	(678,000)	CNE0000017H1	CNY	7.272750	100.00	(1,151.7900)	ACT/360	0.244749	(165,939.82)	(172,215.39)	0.00	10,079.31
<b>INPEX CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		1605.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,888.000000	188,800.00	1,888.122720	0.65	1.000000
SDB3266038173	Open	NEW	24 Jan 2035	100	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,888.122720	188,812.27	188,812.27	(12.27)	0.00
<b>INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000977.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	51.940000	0.00	0.000000	-	0.000000
SDB3264583148		NEW	27 Dec 2034	0	CNE0000012M2	CNY	7.272750	100.00	(1,425.0000)	ACT/360	0.000000	0.00	0.00	0.00	8,000.29
<b>INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		300677.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260861215		NEW	12 Oct 2034	0	CNE100003456	CNY	100.00		(1,514.2570)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300677.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.190000	(1,354,062.00)	3.463822	-	1.000000
SDB3260861215		AMEND	12 Oct 2034	(49,800)	CNE100003456	CNY	7.272750	100.00	(1,514.2570)	ACT/360	3.738613	(186,182.93)	(172,498.34)	0.00	(13,684.59)
<b>INTOUCH HOLDINGS PCL SERIES NVDR</b>															
			27 Jan 2025											0.21	
	Buy	Upsize Trade	29 Jan 2025		INTUCH.n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	99.503222	2,308,474.75	2.955615	4.00	1.000000
SDB3265604675	Open	NEW	17 Jan 2035	23,200	TH0201010R12	THB	33.680000	90.00	40.0000	ACT/360	2.955615	68,570.27	68,570.27	(27.42)	0.00

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<b>066831553 (Cont.)</b>															
<b>IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	101.900000	0.00	0.000000	-	0.000000
SDB3264120675		NEW	14 Dec 2034	0	CNE1000042V8	CNY	7.272750	100.00	(1,851.2322)	ACT/360	0.000000	0.00	0.00	0.00	(9,255.73)
<b>JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688252.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.530000	143,353.32	3.270652	-	1.000000
SDB3260122700		NEW	25 Sep 2034	5,844	CNE100005P07	CNY	7.272750	90.00	50.0000	ACT/360	3.372864	19,711.02	19,113.69	0.00	1,524.04
<b>JAPAN AIRPORT TERMINAL CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		9706.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	5,014.764706	(17,050,200.00)	5,014.438746	0.65	1.000000
SDB3260427113	Open	NEW	28 Sep 2034	(3,400)	JP3699400002	JPY	1.000000	92.00	(25.0000)	ACT/365	5,014.438746	(17,049,091.74)	(17,049,091.74)	(1,108.26)	0.00
<b>JAPAN EXCHANGE GROUP CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		8697.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,711.666667	1,540,500.00	1,711.777925	0.65	1.000000
SDB3260588254	Open	NEW	04 Oct 2034	900	JP3183200009	JPY	1.000000	90.00	25.0000	ACT/365	1,711.777925	1,540,600.13	1,540,600.13	(100.13)	0.00
<b>JAPAN POST HOLDINGS CO. LTD. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		6178.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,595.272727	3,509,600.00	1,595.376420	0.65	1.000000
SDB3266169774	Open	NEW	26 Jan 2035	2,200	JP3752900005	JPY	1.000000	90.00	25.0000	ACT/365	1,595.376420	3,509,828.12	3,509,828.12	(228.12)	0.00
<b>JAPAN POST INSURANCE CO., LTD CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		7181.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,972.375000	1,188,950.00	2,972.568204	0.65	1.000000
SDB3263868399	Open	NEW	08 Dec 2034	400	JP3233250004	JPY	1.000000	90.00	25.0000	ACT/365	2,972.568204	1,189,027.28	1,189,027.28	(77.28)	0.00
<b>JAPAN TOBACCO INC. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		2914.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,942.815126	46,919,500.00	3,943.071409	0.65	1.000000
SDB3260458799	Open	NEW	29 Sep 2034	11,900	JP3726800000	JPY	1.000000	90.00	25.0000	ACT/365	3,943.071409	46,922,549.77	46,922,549.77	(3,049.77)	0.00
<b>JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.830000	0.00	0.000000	-	0.000000
SDB3265272412		NEW	11 Jan 2035	0	CNE000001F05	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	8,429.74
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.830000	2,054,107.00	5.571759	-	1.000000
SDB3266169814		NEW	29 Jan 2035	52,900	CNE000001F05	CNY	7.272750	90.00	50.0000	ACT/360	5.339108	282,438.81	294,746.08	0.00	(12,307.26)
<b>JD HEALTH INTERNATIONAL INC. CMN</b>															
			27 Jan 2025											10.85	
	Sell	Upside Trade	03 Feb 2025		6618.HK	HKD	HKD		3.969010	HKD-HONIX	31.352083	(37,622.50)	31.314304	1.20	1.000000
SDB3262441810	Open	NEW	10 Nov 2034	(1,200)	KYG5074A1004	HKD	1.000000	100.00	(30.0000)	ACT/365	31.314304	(37,577.16)	(37,577.16)	(4.51)	0.00
			27 Jan 2025											0.00	
	Sell	Upside Trade	03 Feb 2025		6618.HK	HKD	HKD		3.969010	HKD-HONIX	31.279688	(25,023.75)	31.275934	1.20	1.000000
SDB3262441810	Open	NEW	10 Nov 2034	(800)	KYG5074A1004	HKD	1.000000	100.00	(30.0000)	ACT/365	31.275934	(25,020.75)	(25,020.75)	(3.00)	0.00

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<b>066831553 (Cont.)</b>															
<b>JFE HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		5411.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,783.285715	(7,489,800.00)	1,783.169801	0.65	1.000000
SDB3261928013	Open	NEW	01 Nov 2034	(4,200)	JP3386030005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,783.169801	(7,489,313.16)	(7,489,313.16)	(486.84)	0.00
<b>JGC HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		1963.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,339.829787	(6,297,200.00)	1,339.742698	0.65	1.000000
SDB3260760801	Open	NEW	12 Oct 2034	(4,700)	JP3667600005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,339.742698	(6,296,790.68)	(6,296,790.68)	(409.32)	0.00
<b>JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000301.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.570000	(4,717,785.00)	1.127056	-	1.000000
SDB3260427201		NEW	10 Oct 2034	(550,500)	CNE0000012K6	CNY	7.272750	100.00	(1,392.6475)	ACT/360	1.178371	(648,693.24)	(620,444.19)	0.00	(28,249.04)
<b>JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		603915.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.901403	(88,968.98)	1.600503	2.00	1.000000
SDB3260123295	Close	NEW	25 Sep 2034	(6,400)	CNE100003LB4	CNY	7.273200	90.00	50.0000	ACT/360	1.909820	(12,222.85)	(10,243.22)	(2.45)	0.00
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		603915.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.194233	(18,452.50)	1.600503	2.00	1.000000
SDB3260123295	Close	NEW	25 Sep 2034	(1,300)	CNE100003LB4	CNY	7.273200	90.00	50.0000	ACT/360	1.950702	(2,535.91)	(2,080.65)	(0.51)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603915.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.660000	1,633,736.00	1.591538	-	1.000000
SDB3260123295		NEW	25 Sep 2034	119,600	CNE100003LB4	CNY	7.272750	90.00	50.0000	ACT/360	1.878244	224,637.98	190,347.92	0.00	37,358.09
<b>JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.650000	0.00	0.000000	-	0.000000
SDB3264120714		NEW	14 Dec 2034	0	CNE0000014W7	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(9,905.75)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.650000	0.00	0.000000	-	0.000000
SDB3265465918		NEW	16 Jan 2035	0	CNE0000014W7	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,133.88
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.776001	44,776.00	6.112795	2.00	1.000000
SDB3266038183	Close	NEW	25 Jan 2035	1,000	CNE0000014W7	CNY	7.273200	100.00	(575.0000)	ACT/360	6.158049	6,158.05	6,112.80	(1.23)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.650000	(366,130.00)	6.112795	-	1.000000
SDB3266038183		NEW	25 Jan 2035	(8,200)	CNE0000014W7	CNY	7.272750	100.00	(575.0000)	ACT/360	6.139356	(50,342.72)	(50,124.92)	0.00	(540.76)
<b>JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300339.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.820000	(100,422.00)	6.758665	-	1.000000
SDB3265670326		NEW	18 Jan 2035	(2,100)	CNE100001JT4	CNY	7.272750	100.00	(1,025.0000)	ACT/360	6.575229	(13,807.98)	(14,193.20)	0.00	385.22
<b>JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.350000	0.00	0.000000	-	0.000000
SDB3264983892		NEW	05 Jan 2035	0	CNE000001063	CNY	7.272750	100.00	(1,059.4117)	ACT/360	0.000000	0.00	0.00	0.00	1,981.08

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<b>066831553 (Cont.)</b>															
<b>JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262055913		Equity Reset NEW	07 Feb 2025 06 Nov 2034	40,700	300761.ZK CNE100003JX2	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	18.860000 2.593242	767,602.00 105,544.95	2.657490	-	1.000000 (2,614.89)
<b>JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260122912		Equity Reset NEW	07 Feb 2025 25 Sep 2034	37,600	603693.SH CNE1000036F3	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	9.640000 1.325496	362,464.00 49,838.65	1.333279	-	1.000000 (292.65)
<b>JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123009		Equity Reset NEW	07 Feb 2025 25 Sep 2034	187,500	601952.SH CNE100002XD7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	9.540000 1.311746	1,788,750.00 245,952.38	1.336924	-	1.000000 (4,720.80)
<b>JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263530600		Equity Reset NEW	07 Feb 2025 07 Dec 2034	(184,900)	601028.SH CNE100001914	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	12.140000 1.669245	(2,244,686.00) (308,643.40)	1.620029	-	1.000000 (10,363.66)
<b>JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3263040698	Buy Close	Partial Termination NEW	07 Feb 2025 24 Nov 2034	5,100	300294.ZK CNE100001FF1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	29.132352 4.006576	148,575.00 20,433.54	4.135087	2.00	1.000000 0.00
			27 Jan 2025											(2.50)	
SDB3263040698	Buy Close	Full Termination NEW	07 Feb 2025 24 Nov 2034	800	300294.ZK CNE100001FF1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	29.193125 4.013593	23,354.50 3,210.87	4.135087	2.00	1.000000 0.00
			27 Jan 2025											0.00	
SDB3263040698		Equity Reset NEW	07 Feb 2025 24 Nov 2034	0	300294.ZK CNE100001FF1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	29.000000 0.000000	0.00	0.000000	-	0.000000 1,406.59
<b>JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263185963		Equity Reset NEW	07 Feb 2025 30 Nov 2034	0	600362.SH CNE0000019P0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	21.100000 0.000000	0.00	0.000000	-	0.000000 (35.59)
<b>JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260760832		Equity Reset NEW	07 Feb 2025 12 Oct 2034	25,700	603977.SH CNE100003092	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	10.860000 1.493245	279,102.00 38,376.40	1.768473	-	1.000000 (7,073.36)
<b>JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263707292		Spread Change NEW	27 Jan 2025 08 Dec 2034	0	600461.SH CNE000001HW3	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00	0.000000	0.00	0.000000 0.00
			27 Jan 2025											0.00	
SDB3263707292		Equity Reset AMEND	07 Feb 2025 08 Dec 2034	(151,200)	600461.SH CNE000001HW3	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	9.750000 1.340621	(1,474,200.00) (202,701.90)	1.330552	-	1.000000 (1,522.44)

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<b>066831553 (Cont.)</b>															
<b>JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3263116866		NEW	07 Feb 2025 27 Nov 2034	(134,200)	002176.ZK CNE1000007F4	USD CNY	USD	100.00	4.330000 (2,002.1423)	USD-Federal Funds-H.15 ACT/360	6.960000 0.956997	(934,032.00) (128,429.00)	1.009091 (135,419.95)	- 0.00	1.000000 6,990.95
<b>JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3264649839		NEW	07 Feb 2025 02 Jan 2035	0	301251.ZK CNE1000068P5	USD CNY	USD	100.00	4.330000 (1,750.0000)	USD-Federal Funds-H.15 ACT/360	32.610000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (261.92)
<b>JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3263185981		NEW	07 Feb 2025 30 Nov 2034	22,300	300320.ZK CNE100001DT7	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	9.280000 1.275996	206,944.00 28,454.71	1.310992 29,235.12	- 0.00	1.000000 (780.41)
<b>JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3260123345		NEW	07 Feb 2025 25 Sep 2034	(340,300)	603871.SH CNE000002SQ9	USD CNY	USD	100.00	4.330000 (1,613.3852)	USD-Federal Funds-H.15 ACT/360	17.860000 2.455742	(6,077,758.00) (835,689.00)	2.621955 (892,251.30)	- 0.00	1.000000 56,562.29
<b>JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3264120639		NEW	07 Feb 2025 14 Dec 2034	(27)	002501.ZK CNE100000WP7	USD CNY	USD	100.00	4.330000 (2,250.0000)	USD-Federal Funds-H.15 ACT/360	1.550000 0.213124	(41.85) (5.75)	0.218499 (5.90)	- 0.00	1.000000 (319.35)
<b>JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3261230623		NEW	07 Feb 2025 19 Oct 2034	0	600189.SH CNE000000XG5	USD CNY	USD	100.00	4.330000 (1,750.0000)	USD-Federal Funds-H.15 ACT/360	6.900000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 7,076.20
		Equity Reset	27 Jan 2025											0.00	
SDB3265604047		NEW	07 Feb 2025 18 Jan 2035	0	600189.SH CNE000000XG5	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.900000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (51.65)
		Equity Reset	27 Jan 2025											0.00	
SDB3265604103		NEW	07 Feb 2025 18 Jan 2035	0	600189.SH CNE000000XG5	USD CNY	USD	100.00	4.330000 (1,750.0000)	USD-Federal Funds-H.15 ACT/360	6.900000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 62.00
		Equity Reset	27 Jan 2025											0.00	
SDB3266169788		NEW	07 Feb 2025 29 Jan 2035	0	600189.SH CNE000000XG5	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.900000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 4.16
		Equity Reset	27 Jan 2025											0.00	
SDB3266169847		NEW	07 Feb 2025 29 Jan 2035	(7,700)	600189.SH CNE000000XG5	USD CNY	USD	100.00	4.330000 (1,750.0000)	USD-Federal Funds-H.15 ACT/360	6.900000 0.948747	(53,130.00) (7,305.35)	0.950401 (7,318.09)	- 0.00	1.000000 12.74
<b>JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3260123407		NEW	07 Feb 2025 25 Sep 2034	455,900	601958.SH CNE1000009Y1	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	10.510000 1.445120	4,791,509.00 658,830.21	1.373810 626,319.98	- 0.00	1.000000 32,510.23
<b>JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3260760868		NEW	07 Feb 2025 12 Oct 2034	32,300	603279.SH CNE100003M36	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	16.800000 2.309993	542,640.00 74,612.77	2.409740 77,834.61	- 0.00	1.000000 (3,221.83)

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<b>066831553 (Cont.)</b>															
<b>JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
SDB3265057936	Sell	Partial Termination	07 Feb 2025		688223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.180251	(22,483.75)	0.965117	2.00	1.000000
	Close	NEW	05 Jan 2035	(3,638)	CNE100005R96	CNY	7.273200	100.00	50.0000	ACT/360	0.849063	(3,088.89)	(3,511.10)	(0.62)	0.00
			27 Jan 2025											2.50	
SDB3265057936	Sell	Partial Termination	07 Feb 2025		688223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.195220	(30,121.16)	0.965117	2.00	1.000000
	Close	NEW	05 Jan 2035	(4,862)	CNE100005R96	CNY	7.273200	100.00	50.0000	ACT/360	0.851404	(4,139.53)	(4,692.40)	(0.83)	0.00
			27 Jan 2025											0.00	
SDB3265057936		Equity Reset	07 Feb 2025		688223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.120000	60,588.00	0.964476	-	1.000000
		NEW	05 Jan 2035	9,900	CNE100005R96	CNY	7.272750	100.00	50.0000	ACT/360	0.841497	8,330.82	9,548.31	0.00	(2,192.56)
<b>JIO FINANCIAL SERVICES LTD CMN</b>															
			27 Jan 2025											12.50	
SDB3265531691	Buy	Upsize Trade	28 Jan 2025		JIOFNS	USD	USD		4.330000	USD-Federal Funds-H.15	234.483671	5,163,564.92	2.720456	4.00	1.000000
	Open	NEW	16 Jan 2035	22,021	INE758E01017	INR	86.335000	78.16	75.0000	ACT/360	2.720456	59,907.16	59,907.16	(23.92)	0.00
<b>JUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265743546		Spread Change	27 Jan 2025		000799.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Jan 2035	0	CNE000000S92	CNY		100.00	(2,197.3684)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
SDB3265743546		Equity Reset	07 Feb 2025		000799.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.490000	(169,062.00)	6.460220	-	1.000000
		AMEND	19 Jan 2035	(3,800)	CNE000000S92	CNY	7.272750	100.00	(2,197.3684)	ACT/360	6.117356	(23,245.95)	(24,548.83)	0.00	1,302.88
<b>JMT NETWORK SERVICES PCL NVDR</b>															
			27 Jan 2025											0.21	
SDB3266240289	Sell	New Trade	29 Jan 2025		JMT_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	15.546598	(820,860.37)	0.461403	4.00	1.000000
	Open	NEW	31 Jan 2035	(52,800)	TH3925010R13	THB	33.680000	100.00	(5,750.0000)	ACT/360	0.461403	(24,362.08)	(24,362.08)	(9.75)	0.00
<b>JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3260123314	Buy	Upsize Trade	07 Feb 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.911764	77,473.52	1.500195	2.00	1.000000
	Open	NEW	25 Sep 2034	7,100	CNE000001816	CNY	7.273200	90.00	50.0000	ACT/360	1.500195	10,651.38	10,651.38	(2.13)	0.00
			27 Jan 2025											0.84	
SDB3260123314	Buy	Upsize Trade	07 Feb 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.929336	131,152.03	1.503113	2.00	1.000000
	Open	NEW	25 Sep 2034	12,000	CNE000001816	CNY	7.273200	90.00	50.0000	ACT/360	1.503113	18,037.36	18,037.36	(3.61)	0.00
			27 Jan 2025											0.00	
SDB3260123314		Equity Reset	07 Feb 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.890000	8,425,593.00	1.521290	-	1.000000
		NEW	25 Sep 2034	773,700	CNE000001816	CNY	7.272750	90.00	50.0000	ACT/360	1.497370	1,158,515.17	1,177,022.43	0.00	(19,199.96)
<b>JONJEE HIGH &amp; NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123495		Equity Reset	07 Feb 2025		600872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.120000	1,129,920.00	3.004578	-	1.000000
		NEW	25 Sep 2034	53,500	CNE000000HK0	CNY	7.272750	90.00	50.0000	ACT/360	2.903991	155,363.52	160,744.94	0.00	(5,381.42)
<b>JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260760928		Equity Reset	07 Feb 2025		300762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.660000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	CNE100003JY0	CNY	7.272750	100.00	(1,753.2967)	ACT/360	0.000000	0.00	0.00	0.00	984.26
			27 Jan 2025											0.84	
SDB3265670270	Buy	Partial Termination	07 Feb 2025		300762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.010001	6,303.00	2.919905	2.00	1.000000
	Close	NEW	18 Jan 2035	300	CNE100003JY0	CNY	7.273200	100.00	(1,425.0000)	ACT/360	2.889508	866.85	875.97	(0.17)	0.00

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<b>066831553 (Cont.)</b>															
<b>JUSHRI TECHNOLOGIES, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.660000	(212,798.00)	2.917789	-	1.000000
SDB3265670270		NEW	18 Jan 2035	(10,300)	CNE100003JY0	CNY		7.272750	100.00	(1,425.0000)	2.840741	(29,259.63)	(30,053.22)	0.00	802.71
<b>KAJIMA CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		1812.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,714.209303	(11,671,100.00)	2,714.032879	0.65	1.000000
SDB3261724255	Open	NEW	27 Oct 2034	(4,300)	JP3210200006	JPY		1.000000	92.00	(25.0000)	2,714.032879	(11,670,341.38)	(11,670,341.38)	(758.62)	0.00
<b>KAKAKU.COM, INC. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		2371.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,380.937500	3,809,500.00	2,381.092261	0.65	1.000000
SDB3260121487	Open	NEW	22 Sep 2034	1,600	JP3206000006	JPY		1.000000	90.00	25.0000	2,381.092261	3,809,747.62	3,809,747.62	(247.62)	0.00
<b>KALYAN JEWELLERS INDIA LTD CMN</b>															
			27 Jan 2025											12.50	
	Buy	Upside Trade	28 Jan 2025		KALN.NS	USD	USD		4.330000	USD-Federal Funds-H.15	439.300648	2,091,510.39	5.096722	4.00	1.000000
SDB3265890697	Open	NEW	23 Jan 2035	4,761	INE303R01014	INR		86.335000	78.16	75.0000	5.096722	24,265.49	24,265.49	(9.69)	0.00
<b>KAMIGUMI CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		9364.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,388.000000	8,470,000.00	3,388.220220	0.65	1.000000
SDB3266236155	Open	NEW	31 Jan 2035	2,500	JP3219000001	JPY		1.000000	90.00	25.0000	3,388.220220	8,470,550.55	8,470,550.55	(550.55)	0.00
<b>KAO CORP LTD CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		4452.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	6,066.980000	(30,334,900.00)	6,066.585646	0.65	1.000000
SDB3262681154	Open	NEW	15 Nov 2034	(5,000)	JP3205800000	JPY		1.000000	92.00	(25.0000)	6,066.585646	(30,332,928.23)	(30,332,928.23)	(1,971.77)	0.00
<b>KASUMIGASEKI CAPITAL CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		3498.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	14,125.000000	(2,825,000.00)	14,124.081875	0.65	1.000000
SDB3260121466	Open	NEW	22 Sep 2034	(200)	JP3211050004	JPY		1.000000	92.00	(908.0188)	14,124.081875	(2,824,816.38)	(2,824,816.38)	(183.63)	0.00
<b>KAWASAKI HEAVY INDUSTRIES LTD ORD CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		7012.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	6,899.375000	5,519,500.00	6,899.823459	0.65	1.000000
SDB3265345608	Open	NEW	11 Jan 2035	800	JP3224200000	JPY		1.000000	90.00	25.0000	6,899.823459	5,519,858.77	5,519,858.77	(358.77)	0.00
<b>KAWASAKI KISEN KAISHA, LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Partial Termination	29 Jan 2025		9107.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	1,960.339080	(17,054,950.00)	1,979.549003	0.65	1.000000
SDB3265604050	Close	NEW	17 Jan 2035	(8,700)	JP3223800008	JPY		1.000000	90.00	25.0000	1,960.211658	(17,053,841.42)	(17,222,076.32)	(1,108.57)	0.00
<b>KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.140000	(244,149.84)	2.833500	-	1.000000
SDB3260123437		NEW	25 Sep 2034	(12,756)	CNE100004033	CNY		7.272750	100.00	(2,146.5102)	2.631742	(33,570.50)	(36,144.12)	0.00	3,496.56

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<b>066831553 (Cont.)</b>															
<b>KDDI CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		9433.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	5,074.847458	59,883,200.00	5,075.177323	0.65	1.000000
SDB3262936513	Open	NEW	22 Nov 2034	11,800	JP3496400007	JPY	1.000000	90.00	25.0000	ACT/365	5,075.177323	59,887,092.41	59,887,092.41	(3,892.41)	0.00
<b>KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603662.SH	USD	USD		4.330000	USD-Federal Funds-H.15	76.210000	(99,073.00)	9.560265	-	1.000000
SDB3265272406		NEW	11 Jan 2035	(1,300)	CNE100003M02	CNY	7.272750	100.00	(1,700.0000)	ACT/360	10.478842	(13,622.49)	(12,428.34)	0.00	(1,241.55)
<b>KEYENCE CORP. CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		6861.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	68,020.000000	13,604,000.00	68,024.421300	0.65	1.000000
SDB3266236189	Open	NEW	31 Jan 2035	200	JP3236200006	JPY	1.000000	90.00	25.0000	ACT/365	68,024.421300	13,604,884.26	13,604,884.26	(884.26)	0.00
<b>KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603355.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.190000	(192,778.47)	3.093121	-	1.000000
SDB3262115527		NEW	09 Nov 2034	(8,313)	CNE1000022K3	CNY	7.272750	100.00	(1,750.0000)	ACT/360	3.188615	(26,506.96)	(25,713.11)	0.00	(999.15)
<b>KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.870000	0.00	0.000000	-	0.000000
SDB3260264474		NEW	10 Oct 2034	0	CNE100000XB5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	7,838.95
<b>KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688037.SH	USD	USD		4.330000	USD-Federal Funds-H.15	74.850000	(217,065.00)	10.875862	-	1.000000
SDB3265670317		NEW	18 Jan 2035	(2,900)	CNE100005X23	CNY	7.272750	100.00	(1,681.0344)	ACT/360	10.291843	(29,846.34)	(31,540.00)	0.00	1,693.66
<b>KINGSOFT CORPORATION LTD CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	03 Feb 2025		3888.HK	HKD	HKD		3.969010	HKD-HONIX	37.051471	125,975.00	37.055917	1.20	1.000000
SDB3260854913	Open	NEW	11 Oct 2034	3,400	KYG5264Y1089	HKD	1.000000	100.00	30.0000	ACT/365	37.055917	125,990.12	125,990.12	(15.12)	0.00
			27 Jan 2025											10.85	
	Buy	Upside Trade	03 Feb 2025		3888.HK	HKD	HKD		3.969010	HKD-HONIX	36.962500	29,570.00	37.007040	1.20	1.000000
SDB3260854913	Open	NEW	11 Oct 2034	800	KYG5264Y1089	HKD	1.000000	100.00	30.0000	ACT/365	37.007040	29,605.63	29,605.63	(3.55)	0.00
<b>KIRIN HOLDINGS COMPANY, LTD CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		2503.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,976.800000	(988,400.00)	1,976.671508	0.65	1.000000
SDB3260121458	Open	NEW	22 Sep 2034	(500)	JP3258000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,976.671508	(988,335.75)	(988,335.75)	(64.25)	0.00
<b>KOBAYASHI PHARMACEUTICAL CO CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		4967.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	5,789.000000	(1,736,700.00)	5,788.623715	0.65	1.000000
SDB3260961895	Open	NEW	12 Oct 2034	(300)	JP3301100008	JPY	1.000000	92.00	(25.0000)	ACT/365	5,788.623715	(1,736,587.11)	(1,736,587.11)	(112.89)	0.00
<b>KOBE BUSSAN CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		3038.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,471.757576	(11,456,800.00)	3,471.531912	0.65	1.000000
SDB3265810051	Open	NEW	19 Jan 2035	(3,300)	JP3291200008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,471.531912	(11,456,055.31)	(11,456,055.31)	(744.69)	0.00

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<b>066831553 (Cont.)</b>															
<b>KOKUSAI ELECTRIC CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		6525.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,272.611111	(2,045,350.00)	2,272.463391	0.65	1.000000
SDB3266236213	Open	NEW	31 Jan 2035	(900)	JP3293330001	JPY	1.000000	100.00	(25.0000)	ACT/365	2,272.463391	(2,045,217.05)	(2,045,217.05)	(132.95)	0.00
<b>KOSE CORPORATION. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		4922.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	6,985.500000	(2,794,200.00)	6,985.045942	0.65	1.000000
SDB3264921654	Open	NEW	09 Jan 2035	(400)	JP3283650004	JPY	1.000000	92.00	(25.0000)	ACT/365	6,985.045942	(2,794,018.38)	(2,794,018.38)	(181.62)	0.00
<b>KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002625.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.650000	0.00	0.000000	-	0.000000
SDB3261724274		NEW	30 Oct 2034	0	CNE1000018P0	CNY	7.272750	100.00	(1,121.4285)	ACT/360	0.000000	0.00	0.00	0.00	5,141.54
<b>KUBOTA CORP CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		6326.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,911.914634	(7,838,850.00)	1,911.790360	0.65	1.000000
SDB3265743533	Open	NEW	18 Jan 2035	(4,100)	JP3266400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,911.790360	(7,838,340.48)	(7,838,340.48)	(509.53)	0.00
<b>KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688700.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.040000	0.00	0.000000	-	0.000000
SDB3265057971		NEW	05 Jan 2035	0	CNE1000051C9	CNY	7.272750	100.00	(1,700.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,213.43
<b>KUSURI NO AOKI HOLDINGS ORD CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		3549.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,140.214286	(8,792,600.00)	3,140.010172	0.65	1.000000
SDB3264753536	Open	NEW	27 Dec 2034	(2,800)	JP3266190002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,140.010172	(8,792,028.48)	(8,792,028.48)	(571.52)	0.00
<b>KYORITSU MAINTENANCE CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		9616.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,976.346154	(3,869,250.00)	2,976.152691	0.65	1.000000
SDB3260121407	Open	NEW	22 Sep 2034	(1,300)	JP3253900009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,976.152691	(3,868,998.50)	(3,868,998.50)	(251.50)	0.00
<b>KYUDENKO CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		1959.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	5,306.000000	(1,061,200.00)	5,305.655110	0.65	1.000000
SDB3265465925	Open	NEW	12 Jan 2035	(200)	JP3247050002	JPY	1.000000	92.00	(25.0000)	ACT/365	5,305.655110	(1,061,131.02)	(1,061,131.02)	(68.98)	0.00
<b>KYUSHU ELEC POWER CO INC CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		9508.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,367.400000	(5,469,600.00)	1,367.311119	0.65	1.000000
SDB3266236186	Open	NEW	31 Jan 2035	(4,000)	JP3246400000	JPY	1.000000	100.00	(25.0000)	ACT/365	1,367.311119	(5,469,244.48)	(5,469,244.48)	(355.52)	0.00
<b>LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300773.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.620000	1,444,840.00	2,371.107	-	1.000000
SDB3260123519		NEW	25 Sep 2034	82,000	CNE100003KF7	CNY	7.272750	90.00	50.0000	ACT/360	2,422.742	198,664.84	194,430.74	0.00	4,234.11

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<b>066831553 (Cont.)</b>															
<b>LB GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002601.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.140000	(272,100.00)	2.449137	-	1.000000
SDB3266169812		NEW	29 Jan 2035	(15,000)	CNE1000015M3	CNY	7.272750	100.00	(1,100.0000)	ACT/360	2.494242	(37,413.63)	(36,737.06)	0.00	(676.57)
<b>LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688017.SH	USD	USD		4.330000	USD-Federal Funds-H.15	145.000000	(9,860.00)	14.756852	-	1.000000
SDB3260123005		NEW	25 Sep 2034	(68)	CNE1000043F9	CNY	7.272750	100.00	(1,750.0000)	ACT/360	19.937438	(1,355.75)	(1,003.47)	0.00	(352.28)
<b>LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300433.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.010000	0.00	0.000000	-	0.000000
SDB3262055936		NEW	06 Nov 2034	0	CNE100001YW7	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	8,887.77
<b>LEOPALACE21 CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		8848.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	555.425926	(2,999,300.00)	555.389823	0.65	1.000000
SDB32659598619	Open	NEW	24 Jan 2035	(5,400)	JP3167500002	JPY	1.000000	100.00	(25.0000)	ACT/365	555.389823	(2,999,105.04)	(2,999,105.04)	(194.95)	0.00
<b>LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300003.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.370000	(59,109.00)	1.548609	-	1.000000
SDB3264649808		NEW	02 Jan 2035	(5,700)	CNE100000H44	CNY	7.272750	100.00	(1,825.0000)	ACT/360	1.425871	(8,127.46)	(8,827.07)	0.00	699.61
<b>LESHAN GIANTSTAR FARMING &amp; HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.750000	(1,514,200.00)	2.362937	-	1.000000
SDB3260123395		NEW	25 Sep 2034	(90,400)	CNE100002T63	CNY	7.272750	100.00	(929.3656)	ACT/360	2.303118	(208,201.87)	(213,609.49)	0.00	8,217.97
<b>LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002250.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.950000	1,300,075.00	0.754113	-	1.000000
SDB3260123126		NEW	25 Sep 2034	218,500	CNE100000C15	CNY	7.272750	90.00	50.0000	ACT/360	0.818122	178,759.66	164,773.75	0.00	13,985.91
<b>LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		600758.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.580001	358.00	0.439510	2.00	1.000000
SDB3265465945	Close	NEW	16 Jan 2035	100	CNE000000MW5	CNY	7.273200	100.00	(1,366.5632)	ACT/360	0.492358	49.24	43.95	(0.01)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		600758.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.556002	1,778.00	0.439510	2.00	1.000000
SDB3265465945	Close	NEW	16 Jan 2035	500	CNE000000MW5	CNY	7.273200	100.00	(1,366.5632)	ACT/360	0.488894	244.45	219.75	(0.05)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600758.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.610000	(448,723.00)	0.441450	-	1.000000
SDB3265465945		NEW	16 Jan 2035	(124,300)	CNE000000MW5	CNY	7.272750	100.00	(1,366.5632)	ACT/360	0.496373	(61,699.16)	(54,872.20)	0.00	(6,856.94)
<b>LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002600.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.510000	183,816.00	1.089241	-	1.000000
SDB3265057899		NEW	05 Jan 2035	21,600	CNE1000015L5	CNY	7.272750	90.00	50.0000	ACT/360	1.170121	25,274.61	23,527.60	0.00	1,747.01

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<b>066831553 (Cont.)</b>															
<b>LION CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		4912.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,658.750000	(1,327,000.00)	1,658.642181	0.65	1.000000
SDB3265604039	Open	NEW	17 Jan 2035	(800)	JP3965400009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,658.642181	(1,326,913.74)	(1,326,913.74)	(86.25)	0.00
<b>LIUZHOU IRON &amp; STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.760000	0.00	0.000000	-	0.000000
SDB3262115544		NEW	09 Nov 2034	0	CNE000001R68	CNY	7.272750	100.00	(1,740.1858)	ACT/360	0.000000	0.00	0.00	0.00	6,121.86
<b>LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.430000	1,777,784.00	5.097679	-	1.000000
SDB3260489733		NEW	11 Oct 2034	48,800	CNE0000002Y8	CNY	7.272750	90.00	50.0000	ACT/360	5.009109	244,444.52	248,766.74	0.00	(4,322.22)
<b>LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Upside Trade	07 Feb 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.720001	(1,572.00)	2.160387	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(100)	CNE1000035N9	CNY	7.273200	100.00	(1,784.0455)	ACT/360	2.160387	(216.04)	(216.04)	(0.04)	0.00
			27 Jan 2025											5.84	
	Sell	Upside Trade	07 Feb 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.612856	(10,929.00)	2.144945	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(700)	CNE1000035N9	CNY	7.273200	100.00	(1,784.0455)	ACT/360	2.144945	(1,501.46)	(1,501.46)	(0.30)	0.00
			27 Jan 2025											0.00	
		Spread Change	07 Feb 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262540419		NEW	16 Nov 2034	0	CNE1000035N9	CNY	100.00		(1,784.4364)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.620000	(1,946,330.10)	2.140422	-	1.000000
SDB3262540419		AMEND	16 Nov 2034	(124,605)	CNE1000035N9	CNY	7.272750	100.00	(1,784.4364)	ACT/360	2.147743	(267,619.52)	(266,707.33)	0.00	(142.39)
<b>LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.660000	0.00	0.000000	-	0.000000
SDB3261654688		NEW	27 Oct 2034	0	CNE000001HQ5	CNY	7.272750	100.00	(1,764.8078)	ACT/360	0.000000	0.00	0.00	0.00	(474.25)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.660000	0.00	0.000000	-	0.000000
SDB3266038195		NEW	25 Jan 2035	0	CNE000001HQ5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(180.30)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.660000	(63,684.00)	0.500212	-	1.000000
SDB3266038242		NEW	25 Jan 2035	(17,400)	CNE000001HQ5	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.503248	(8,756.52)	(8,703.69)	0.00	(52.83)
<b>LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.940000	(614,460.00)	0.409215	-	1.000000
SDB3262800193		NEW	20 Nov 2034	(209,000)	CNE0000005T1	CNY	7.272750	100.00	(1,087.9425)	ACT/360	0.404249	(84,488.04)	(85,525.92)	0.00	1,037.88
<b>LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
	Buy	Partial Termination	07 Feb 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.117962	279,639.67	2.653092	0.00	1.000000
SDB3263242831	Close	NEW	30 Nov 2034	13,900	CNE100004116	CNY	7.273200	100.00	(2,137.7695)	ACT/360	2.766040	38,447.96	36,877.98	0.00	0.00
			27 Jan 2025											5.84	
	Sell	Upside Trade	07 Feb 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.086189	(210,904.98)	2.759506	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(10,500)	CNE100004116	CNY	7.273200	100.00	(2,137.7695)	ACT/360	2.759506	(28,974.81)	(28,974.81)	(5.80)	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.999776	(89,998.99)	2.748553	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(4,500)	CNE100004116	CNY	7.273200	100.00	(2,137.7695)	ACT/360	2.748553	(12,368.49)	(12,368.49)	(2.47)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 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	(1,979.9758)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.800000	(1,655,577.00)	2.729132	-	1.000000
SDB3263242831		AMEND	30 Nov 2034	(83,615)	CNE100004116	CNY	7.272750	100.00	(1,979.9758)	ACT/360	2.722491	(227,641.08)	(228,196.35)	0.00	(15,485.29)
<b>LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000830.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.840000	119,584.00	1.596406	-	1.000000
SDB3260123413		NEW	25 Sep 2034	10,100	CNE000000WN3	CNY	7.272750	90.00	50.0000	ACT/360	1.627995	16,442.75	16,123.70	0.00	(4,445.63)
<b>LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.190000	0.00	0.000000	-	0.000000
SDB3266038174		NEW	25 Jan 2035	0	CNE100000TP3	CNY	7.272750	100.00	(250.0000)	ACT/360	0.000000	0.00	0.00	0.00	2,865.57
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.505812	(449,614.51)	5.580562	2.00	1.000000
SDB3266169796	Close	NEW	29 Jan 2035	(11,100)	CNE100000TP3	CNY	7.273200	90.00	50.0000	ACT/360	5.566681	(61,790.16)	(61,944.23)	(12.36)	0.00
			27 Jan 2025											5.84	
	Sell	Full Termination	07 Feb 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.500001	(113,400.00)	5.600408	2.00	1.000000
SDB3266169796	Close	NEW	29 Jan 2035	(2,800)	CNE100000TP3	CNY	7.273200	90.00	50.0000	ACT/360	5.564022	(15,579.26)	(15,681.14)	(3.12)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.190000	0.00	0.000000	-	0.000000
SDB3266169796		NEW	29 Jan 2035	0	CNE100000TP3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(255.95)
<b>LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002088.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.390000	224,259.00	1.621068	-	1.000000
SDB3265743535		NEW	19 Jan 2035	18,100	CNE000001PK1	CNY	7.272750	90.00	50.0000	ACT/360	1.703620	30,835.52	29,341.33	0.00	1,494.19
<b>LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	115.550000	0.00	0.000000	-	0.000000
SDB3264390176		NEW	21 Dec 2034	0	CNE000000GF2	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(9,816.58)
<b>M&amp;A RESEARCH INSTITUTE HOLDING CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		9552.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,032.000000	406,400.00	2,032.132080	0.65	1.000000
SDB3262178991	Open	NEW	08 Nov 2034	200	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	2,032.132080	406,426.42	406,426.42	(26.42)	0.00
<b>MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688062.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.610000	(15.61)	2.758545	-	1.000000
SDB3260123461		NEW	25 Sep 2034	(1)	CNE100005RD2	CNY	7.272750	100.00	(275.0000)	ACT/360	2.146368	(2.15)	(2.76)	0.00	0.61

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>MAKINO MILLING MACHINE CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		6135.T	JPY					11,703.333333	3,511,000.00	11,704.094050	0.65	1.000000
SDB3266236203	Open	NEW	31 Jan 2035	300	JP3862800004	JPY	1.000000	90.00	25.0000	ACT/365	11,704.094050	3,511,228.21	3,511,228.21	(228.22)	0.00
<b>MARUBENI CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		8002.T	JPY					2,294.000000	(1,376,400.00)	2,293.850890	0.65	1.000000
SDB3266236163	Open	NEW	31 Jan 2035	(600)	JP3877600001	JPY	1.000000	100.00	(25.0000)	ACT/365	2,293.850890	(1,376,310.53)	(1,376,310.53)	(89.47)	0.00
		Div Pay Ratio Change	27 Jan 2025		8002.T	JPY					0.000000	0.00	0.000000	-	0.000000
SDB3266236163		NEW	31 Jan 2035	0	JP3877600001	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>MARUI GROUP CO LTD CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		8252.T	JPY					2,574.948276	(7,467,350.00)	2,574.780904	0.65	1.000000
SDB3266236230	Open	NEW	31 Jan 2035	(2,900)	JP3870400003	JPY	1.000000	100.00	(25.0000)	ACT/365	2,574.780904	(7,466,864.62)	(7,466,864.62)	(485.38)	0.00
<b>MARUWA CO, LTD CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		5344.T	JPY					46,615.000000	9,323,000.00	46,618.029975	0.65	1.000000
SDB3265604040	Open	NEW	17 Jan 2035	200	JP3879250003	JPY	1.000000	90.00	25.0000	ACT/365	46,618.029975	9,323,605.99	9,323,605.99	(606.00)	0.00
<b>MATSUKIYOCOCOKARA CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		3088.T	JPY					2,310.964286	(3,235,350.00)	2,310.814073	0.65	1.000000
SDB3262055918	Open	NEW	06 Nov 2034	(1,400)	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,310.814073	(3,235,139.70)	(3,235,139.70)	(210.30)	0.00
<b>MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		300782.ZK	USD					79.268401	198,171.00	11.169713	2.00	1.000000
SDB3265959688	Close	NEW	25 Jan 2035	2,500	CNE100003QK4	CNY	7.273200	100.00	(1,475.0000)	ACT/360	10.901793	27,254.48	27,924.28	(5.45)	0.00
		Full Termination	27 Jan 2025		300782.ZK	USD					79.599102	310,436.50	11.162067	2.00	1.000000
SDB3265959688	Close	NEW	25 Jan 2035	3,900	CNE100003QK4	CNY	7.273200	100.00	(1,475.0000)	ACT/360	10.943618	42,680.11	43,532.06	(8.54)	0.00
		Equity Reset	27 Jan 2025		300782.ZK	USD					78.350000	0.00	0.000000	-	0.000000
SDB3265959688		NEW	25 Jan 2035	0	CNE100003QK4	CNY	7.272750	100.00	(1,475.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,521.75
<b>MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002990.ZK	USD					23.430000	65,604.00	2.904113	-	1.000000
SDB3264921678		NEW	05 Jan 2035	2,800	CNE100003XX3	CNY	7.272750	90.00	50.0000	ACT/360	3.221615	9,020.52	8,131.52	0.00	1,034.79
<b>MAZDA MOTOR CORP. CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		7261.T	JPY					1,046.111111	(941,500.00)	1,046.043114	0.65	1.000000
SDB3266236229	Open	NEW	31 Jan 2035	(900)	JP3868400007	JPY	1.000000	100.00	(25.0000)	ACT/365	1,046.043114	(941,438.80)	(941,438.80)	(61.20)	0.00
<b>MEDLEY CMN</b>															
			27 Jan 2025											0.00	
		Div Pay Ratio Change	27 Jan 2025		4480.T	JPY					0.000000	0.00	0.000000	-	0.000000
SDB3266169771		NEW	26 Jan 2035	0	JP3921310003	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>MEDLEY CMN (Cont.)</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		4480.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,926.000000	(1,963,000.00)	3,925.744810	0.65	1.000000
SDB3266169771	Open	AMEND	26 Jan 2035	(500)	JP3921310003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,925.744810	(1,962,872.41)	(1,962,872.41)	(127.59)	0.00
<b>MEIDENSHA CORP. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		6508.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,135.000000	3,308,000.00	4,135.268775	0.65	1.000000
SDB3262800249	Open	NEW	17 Nov 2034	800	JP3919800007	JPY	1.000000	90.00	25.0000	ACT/365	4,135.268775	3,308,215.02	3,308,215.02	(215.02)	0.00
<b>MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002881.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.240000	0.00	0.000000	-	0.000000
SDB3261928014		NEW	02 Nov 2034	0	CNE100002Q41	CNY	7.272750	100.00	(1,544.3486)	ACT/360	0.000000	0.00	0.00	0.00	9,322.05
<b>MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600873.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.030000	0.00	0.000000	-	0.000000
SDB3265057913		NEW	05 Jan 2035	0	CNE000000HP9	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(294.62)
<b>MEIJI HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		2269.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,089.000000	926,700.00	3,089.200785	0.65	1.000000
SDB3266236167	Open	NEW	31 Jan 2035	300	JP3918000005	JPY	1.000000	90.00	25.0000	ACT/365	3,089.200785	926,760.24	926,760.24	(60.24)	0.00
<b>MEITEC CORP. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		9744.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,910.000000	291,000.00	2,910.189150	0.65	1.000000
SDB3260121428	Open	NEW	22 Sep 2034	100	JP3919200000	JPY	1.000000	90.00	25.0000	ACT/365	2,910.189150	291,018.91	291,018.91	(18.91)	0.00
<b>MERCARI CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		4385.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,841.029412	(3,129,750.00)	1,840.909745	0.65	1.000000
SDB3262179001	Open	NEW	08 Nov 2034	(1,700)	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,840.909745	(3,129,546.57)	(3,129,546.57)	(203.43)	0.00
<b>MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.370000	0.00	0.000000	-	0.000000
SDB3265057940		NEW	05 Jan 2035	0	CNE100001YV9	CNY	7.272750	100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,056.77)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.370000	0.00	0.000000	-	0.000000
SDB3265465924		NEW	16 Jan 2035	0	CNE100001YV9	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.21)
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.678194	156,775.02	2,043385	2.00	1.000000
SDB3265465986	Close	NEW	16 Jan 2035	9,400	CNE100001YV9	CNY	7.273200	100.00	(1,725.0000)	ACT/360	2,293754	21,561.29	19,207.82	(4.31)	0.00
			27 Jan 2025											(2.50)	
	Buy	Full Termination	07 Feb 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.728687	31,784.51	2,043517	2.00	1.000000
SDB3265465986	Close	NEW	16 Jan 2035	1,900	CNE100001YV9	CNY	7.273200	100.00	(1,725.0000)	ACT/360	2,299930	4,369.87	3,882.68	(0.87)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.370000	0.00	0.000000	-	0.000000
SDB3265465986		NEW	16 Jan 2035	0	CNE100001YV9	CNY	7.272750	100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	(5,256.78)

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Fund: ALL  
Business Date: Jan 27, 2025  
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# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265057977		Equity Reset NEW	07 Feb 2025 05 Jan 2035		603713.SH (5,200) CNE1000036C0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	52.260000 7.185728	(271,752.00) (37,365.79)	6.965278 (36,219.45)	- 0.00	1.000000 (1,146.34)
<b>MINEBEA MITSUMI CMN</b>															
			27 Jan 2025											0.00	
SDB3266038177	Buy Open	Upsize Trade NEW	29 Jan 2025 24 Jan 2035		6479.T 1,700 JP3906000009	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	2,521.882353 2,522.046275	4,287,200.00 4,287,478.67	2,522.046275 4,287,478.67	0.65 (278.67)	1.000000 0.00
<b>MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123331		Equity Reset NEW	07 Feb 2025 25 Sep 2034		600390.SH 789,400 CNE0000016N1	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	5.980000 0.822247	4,720,612.00 649,081.78	0.874349 690,210.92	- 0.00	1.000000 (41,129.14)
<b>MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265406609		Equity Reset NEW	07 Feb 2025 12 Jan 2035		300848.ZK (26,500) CNE1000040Z3	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	16.770000 2.305868	(444,405.00) (61,105.50)	2.214205 (58,676.44)	- 0.00	1.000000 (2,429.06)
<b>MITSUBISHI ELEC CORP CMN</b>															
			27 Jan 2025											0.00	
SDB3266236211	Buy Open	New Trade NEW	29 Jan 2025 31 Jan 2035		6503.T 3,500 JP3902400005	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	2,667.742857 2,667.916260	9,337,100.00 9,337,706.91	2,667.916260 9,337,706.91	0.65 (606.91)	1.000000 0.00
<b>MITSUBISHI ESTATE CMN</b>															
			27 Jan 2025											0.00	
SDB3266236165	Sell Open	New Trade NEW	29 Jan 2025 31 Jan 2035		8802.T (2,400) JP3899600005	JPY JPY	JPY	100.00	0.475981	JPY-BOJ-TONAT ACT/365	2,221.250000 2,221.105619	(5,331,000.00) (5,330,653.49)	2,221.105619 (5,330,653.49)	0.65 (346.51)	1.000000 0.00
<b>MITSUBISHI HC CAPITAL CMN</b>															
			27 Jan 2025											0.00	
SDB3262867379	Buy Open	Upsize Trade NEW	29 Jan 2025 22 Nov 2034		8593.T 200 JP3499800005	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	1,029.750000 1,029.816934	205,950.00 205,963.39	1,029.816934 205,963.39	0.65 (13.39)	1.000000 0.00
<b>MITSUBISHI HEAVY IND CMN</b>															
			27 Jan 2025											0.00	
SDB3264753544	Sell Close	Partial Termination NEW	29 Jan 2025 27 Dec 2034		7011.T (3,200) JP3900000005	JPY JPY	JPY	90.00	0.477000	JPY-BOJ-TONAT ACT/365	2,318.906250 2,318.755521	(7,420,500.00) (7,420,017.67)	2,079.601227 (6,654,723.93)	0.65 (482.33)	1.000000 0.00
<b>MITSUBISHI MOTORS CMN</b>															
			27 Jan 2025											0.00	
SDB3260962543	Sell Open	Upsize Trade NEW	29 Jan 2025 12 Oct 2034		7211.T (1,600) JP3899800001	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	452.331250 452.301848	(723,730.00) (723,682.96)	452.301848 (723,682.96)	0.65 (47.04)	1.000000 0.00
<b>MITSU FUDOSAN CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
SDB3265959656	Sell Open	Upsize Trade NEW	29 Jan 2025 24 Jan 2035		8801.T (7,100) JP3893200000	JPY JPY	JPY	100.00	0.475981	JPY-BOJ-TONAT ACT/365	1,366.626761 1,366.537930	(9,703,050.00) (9,702,419.30)	1,366.537930 (9,702,419.30)	0.65 (630.70)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>MIURA CO., LTD CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		6005.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,811.500001	762,300.00	3,811.747748	0.65	1.000000
SDB3265345612	Open	NEW	11 Jan 2035	200	JP3880800002	JPY	1.000000	90.00	25.0000	ACT/365	3,811.747748	762,349.55	762,349.55	(49.55)	0.00
<b>MIXI CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		2121.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,146.250000	1,258,500.00	3,146.454506	0.65	1.000000
SDB3266236194	Open	NEW	31 Jan 2035	400	JP3882750007	JPY	1.000000	90.00	25.0000	ACT/365	3,146.454506	1,258,581.80	1,258,581.80	(81.80)	0.00
<b>MIZUHO FINANCIAL GROUP CMN</b>															
			27 Jan 2025											0.00	
	Sell	Full Termination	29 Jan 2025		8411.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	4,077.270271	(15,085,900.00)	3,967.528143	0.65	1.000000
SDB3266102831	Close	NEW	25 Jan 2035	(3,700)	JP3885780001	JPY	1.000000	90.00	25.0000	ACT/365	4,077.005248	(15,084,919.42)	(14,679,854.13)	(980.58)	0.00
<b>MLS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002745.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.150000	86,390.00	1.190818	-	1.000000
SDB3260123158		NEW	25 Sep 2034	10,600	CNE100001X19	CNY	7.272750	90.00	50.0000	ACT/360	1.120621	11,878.58	12,622.67	0.00	(744.09)
<b>MODEC CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		6269.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,311.666666	(993,500.00)	3,311.451408	0.65	1.000000
SDB3260121485	Open	NEW	22 Sep 2034	(300)	JP3888250002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,311.451408	(993,435.42)	(993,435.42)	(64.58)	0.00
<b>MONEY FORWARD, INC. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		3994.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,224.000000	(5,491,200.00)	4,223.725440	0.65	1.000000
SDB3260121421	Open	NEW	22 Sep 2034	(1,300)	JP3869960009	JPY	1.000000	92.00	(25.0000)	ACT/365	4,223.725440	(5,490,843.07)	(5,490,843.07)	(356.93)	0.00
<b>MS&amp;AD INSURANCE GROUP HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		8725.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,240.272727	3,564,300.00	3,240.483345	0.65	1.000000
SDB3265406651	Open	NEW	11 Jan 2035	1,100	JP3890310000	JPY	1.000000	90.00	25.0000	ACT/365	3,240.483345	3,564,531.68	3,564,531.68	(231.68)	0.00
<b>MUANGTHAI CAPITAL PCL NVDR</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		MTC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	43.281259	(554,000.12)	1.284532	4.00	1.000000
SDB3260121409	Open	NEW	22 Sep 2034	(12,800)	TH6068010R19	THB	33.680000	100.00	(2,565.6890)	ACT/360	1.284532	(16,442.01)	(16,442.01)	(6.58)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		MTC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121409		NEW	22 Sep 2034	0	TH6068010R19	THB		100.00	(2,564.7632)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>MURATA MFG. CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Full Termination	29 Jan 2025		6981.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	2,530.677419	(23,535,300.00)	2,482.651558	0.65	1.000000
SDB3265810058	Close	NEW	19 Jan 2035	(9,300)	JP3914400001	JPY	1.000000	90.00	25.0000	ACT/365	2,530.512925	(23,533,770.20)	(23,088,659.49)	(1,529.79)	0.00
<b>MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.210000	0.00	0.000000	-	0.000000
SDB3264054677		NEW	14 Dec 2034	0	CNE100001RQ3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(297.09)

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<b>066831553 (Cont.)</b>															
<b>MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											(2.50)	
SDB3265959667	Buy	Partial Termination	07 Feb 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.341545	156,834.49	5.064568	2.00	1.000000
	Close	NEW	25 Jan 2035	4,200	CNE100001RQ3	CNY	7.273200	100.00	(775.0000)	ACT/360	5.133872	21,562.26	21,271.18	(4.31)	0.00
			27 Jan 2025											0.84	
SDB3265959667	Buy	Full Termination	07 Feb 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.274706	63,367.00	5.077152	2.00	1.000000
	Close	NEW	25 Jan 2035	1,700	CNE100001RQ3	CNY	7.273200	100.00	(775.0000)	ACT/360	5.126395	8,714.87	8,631.16	(1.74)	0.00
			27 Jan 2025											0.00	
SDB3265959667		Equity Reset	07 Feb 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.210000	0.00	0.000000	-	0.000000
		NEW	25 Jan 2035	0	CNE100001RQ3	CNY	7.272750	100.00	(775.0000)	ACT/360	0.000000	0.00	0.00	0.00	(374.79)
<b>NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263186006		Equity Reset	07 Feb 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.060000	(1,539,294.00)	1.102457	-	1.000000
		NEW	30 Nov 2034	(169,900)	CNE000000PR8	CNY	7.272750	100.00	(1,993.6580)	ACT/360	1.245746	(211,652.25)	(187,307.41)	0.00	(25,995.44)
<b>NAMURA SHIPBUILDING CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
SDB3264390143	Sell	Upsize Trade	29 Jan 2025		7014.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,905.647059	(3,239,600.00)	1,905.523192	0.65	1.000000
	Open	NEW	20 Dec 2034	(1,700)	JP3651400008	JPY	1.000000	92.00	(183.9673)	ACT/365	1,905.523192	(3,239,389.43)	(3,239,389.43)	(210.57)	0.00
			27 Jan 2025											0.00	
SDB3264390143		Spread Change	27 Jan 2025		7014.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Dec 2034	0	JP3651400008	JPY		92.00	(183.7912)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
SDB3262115453	Sell	Partial Termination	07 Feb 2025		603093.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.945002	(1,194.50)	1.625084	2.00	1.000000
	Close	NEW	09 Nov 2034	(100)	CNE100003PC3	CNY	7.273200	90.00	50.0000	ACT/360	1.641592	(164.16)	(162.51)	(0.03)	0.00
			27 Jan 2025											5.84	
SDB3262115453	Sell	Partial Termination	07 Feb 2025		603093.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.783335	(3,535.00)	1.625084	2.00	1.000000
	Close	NEW	09 Nov 2034	(300)	CNE100003PC3	CNY	7.273200	90.00	50.0000	ACT/360	1.618833	(485.85)	(487.53)	(0.10)	0.00
			27 Jan 2025											0.00	
SDB3262115453		Equity Reset	07 Feb 2025		603093.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.690000	104,041.00	1.625084	-	1.000000
		NEW	09 Nov 2034	8,900	CNE100003PC3	CNY	7.272750	90.00	50.0000	ACT/360	1.607370	14,305.59	14,463.25	0.00	(157.88)
<b>NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262800228		Equity Reset	07 Feb 2025		300618.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.580000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE100002PM4	CNY	7.272750	100.00	(1,740.2173)	ACT/360	0.000000	0.00	0.00	0.00	238.75
<b>NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3261097759		Equity Reset	07 Feb 2025		601990.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.400000	496,440.00	1.170056	-	1.000000
		NEW	19 Oct 2034	59,100	CNE1000031R9	CNY	7.272750	90.00	50.0000	ACT/360	1.154996	68,260.26	69,150.33	0.00	(890.06)
<b>NANJING XINWANG TECH COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3266102853	Buy	Partial Termination	07 Feb 2025		600403.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.806017	35,917.02	0.375039	2.00	1.000000
	Close	NEW	26 Jan 2035	12,800	CNE000001G12	CNY	7.273200	100.00	(1,475.0000)	ACT/360	0.385783	4,938.02	4,800.50	(0.99)	0.00
			27 Jan 2025											0.84	
SDB3266102853	Buy	Full Termination	07 Feb 2025		600403.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.772840	112,300.02	0.375060	2.00	1.000000
	Close	NEW	26 Jan 2035	40,500	CNE000001G12	CNY	7.273200	100.00	(1,475.0000)	ACT/360	0.381349	15,444.63	15,189.93	(3.09)	0.00

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Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>NANJING XINWANG TECH COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600403.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.740000	0.00	0.000000	-	0.000000
SDB3266102853		NEW	26 Jan 2035	0	CNE000001G12	CNY	7.272750	100.00	(1,475.0000)	ACT/360	0.000000	0.00	0.00	0.00	(392.23)
<b>NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600406.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.080000	192,025.60	3.205067	-	1.000000
SDB3262800246		NEW	20 Nov 2034	8,320	CNE000001G38	CNY	7.272750	90.00	50.0000	ACT/360	3.173490	26,403.44	26,666.16	0.00	(40,648.54)
<b>NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260128341		NEW	25 Sep 2034	0	CNE1000040F5	CNY		100.00	(1,850.2110)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.830000	(1,697,754.77)	2.573642	-	1.000000
SDB3260128341		AMEND	25 Sep 2034	(95,219)	CNE1000040F5	CNY	7.272750	100.00	(1,850.2110)	ACT/360	2.451617	(233,440.52)	(245,059.64)	0.00	12,281.85
<b>NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.150000	0.00	0.000000	-	0.000000
SDB3263707242		NEW	08 Dec 2034	0	CNE100000NT8	CNY	7.272750	100.00	(2,300.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,049.24
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.150000	(427,495.00)	3.289831	-	1.000000
SDB3265670281		NEW	18 Jan 2035	(19,300)	CNE100000NT8	CNY	7.272750	100.00	(1,772.5388)	ACT/360	3.045615	(58,780.37)	(63,493.73)	0.00	4,713.36
<b>NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025												(2.50)
	Buy	Upsize Trade	07 Feb 2025		002371.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	377.074997	75,415.00	51.841850	2.00	1.000000
SDB3266169761	Open	NEW	29 Jan 2035	200	CNE100000ML7	CNY	7.273200	90.00	50.0000	ACT/360	51.841850	10,368.37	10,368.37	(2.07)	0.00
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		002371.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	377.564997	75,513.00	51.926561	2.00	1.000000
SDB3266169761	Open	NEW	29 Jan 2035	200	CNE100000ML7	CNY	7.273200	90.00	50.0000	ACT/360	51.926561	10,385.31	10,385.31	(2.08)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002371.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	377.000000	226,200.00	52.034090	-	1.000000
SDB3266169761		NEW	29 Jan 2035	600	CNE100000ML7	CNY	7.272750	90.00	50.0000	ACT/360	51.837338	31,102.40	31,220.45	0.00	(118.05)
<b>NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002405.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.680000	(1,351,476.00)	1.316174	-	1.000000
SDB3263530574		NEW	07 Dec 2034	(155,700)	CNE100000P69	CNY	7.272750	100.00	(2,145.1188)	ACT/360	1.193496	(185,827.33)	(204,928.28)	0.00	19,100.95
<b>NEC CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		6701.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	12,953.333333	3,886,000.00	12,954.175300	0.65	1.000000
SDB3266236172	Open	NEW	31 Jan 2035	300	JP3733000008	JPY	1.000000	90.00	25.0000	ACT/365	12,954.175300	3,886,252.59	3,886,252.59	(252.59)	0.00
<b>NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601336.SH	USD	USD		4.330000	USD-Federal Funds-H.15	47.630000	600,138.00	6.251310	-	1.000000
SDB3265201655		NEW	11 Jan 2035	12,600	CNE1000019Y0	CNY	7.272750	90.00	50.0000	ACT/360	6.549105	82,518.72	78,766.51	0.00	8,626.10

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<b>066831553 (Cont.)</b>															
<b>NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Upside Trade	07 Feb 2025		002946.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.485001	2,897.00	1.992124	2.00	1.000000
SDB3261789951	Open	NEW	02 Nov 2034	200	CNE100003JJ1	CNY	7.273200	90.00	50.0000	ACT/360	1.992124	398.42	398.42	(0.08)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002946.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.470000	813,214.00	1.984405	-	1.000000
SDB3261789951		NEW	02 Nov 2034	56,200	CNE100003JJ1	CNY	7.272750	90.00	50.0000	ACT/360	1.989619	111,816.59	111,523.58	0.00	293.01
<b>NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.300000	889,095.30	1.531647	-	1.000000
SDB3262115534		NEW	09 Nov 2034	78,681	CNE100002CM2	CNY	7.272750	90.00	50.0000	ACT/360	1.553745	122,250.21	120,511.52	0.00	1,629.90
<b>NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603699.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.440000	8,643,600.00	3.027572	-	1.000000
SDB3262115450		NEW	09 Nov 2034	315,000	CNE10001SJ6	CNY	7.272750	90.00	50.0000	ACT/360	3.772988	1,188,491.22	953,685.18	0.00	235,003.05
<b>NEXTAGE CO. LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		3186.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,427.500000	(3,426,000.00)	1,427.407212	0.65	1.000000
SDB3265345643	Open	NEW	11 Jan 2035	(2,400)	JP3758210003	JPY	1.000000	92.00	(89.9289)	ACT/365	1,427.407212	(3,425,777.31)	(3,425,777.31)	(222.69)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		3186.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265345643		NEW	11 Jan 2035	0	JP3758210003	JPY		92.00	(90.5133)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>NICHIREI CORP CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		2871.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,977.250000	1,590,900.00	3,977.508521	0.65	1.000000
SDB3260427155	Open	NEW	28 Sep 2034	400	JP3665200006	JPY	1.000000	90.00	25.0000	ACT/365	3,977.508521	1,591,003.41	1,591,003.41	(103.41)	0.00
<b>NIDEC CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		6594.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,823.250000	5,646,500.00	2,823.433511	0.65	1.000000
SDB3266236182	Open	NEW	31 Jan 2035	2,000	JP3734800000	JPY	1.000000	90.00	25.0000	ACT/365	2,823.433511	5,646,867.02	5,646,867.02	(367.02)	0.00
<b>NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	84.860000	0.00	0.000000	-	0.000000
SDB3260123386		NEW	25 Sep 2034	0	CNE1000052S3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,302.96
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	84.860000	59,402.00	12,047389	-	1.000000
SDB3266102874		NEW	26 Jan 2035	700	CNE1000052S3	CNY	7.272750	90.00	50.0000	ACT/360	11.668214	8,167.75	8,433.17	0.00	(265.42)
<b>NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603997.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.650000	0.00	0.000000	-	0.000000
SDB3260123510		NEW	25 Sep 2034	0	CNE100001V94	CNY	7.272750	100.00	(1,478.9473)	ACT/360	0.000000	0.00	0.00	0.00	50.30

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<b>066831553 (Cont.)</b>															
<b>NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123594		Equity Reset NEW	07 Feb 2025 25 Sep 2034		688005.SH CNE100003MS6	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	31.550000 4.338111	(3,488,515.05) (479,669.27)	4.307944 (476,333.67)	- 0.00	1.000000 (3,335.61)
<b>NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263116865		Equity Reset NEW	07 Feb 2025 27 Nov 2034		600884.SH CNE000000J8	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	6.960000 0.956997	(706,440.00) (97,135.20)	0.995518 (101,045.10)	- 0.00	1.000000 3,909.90
<b>NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265531271		Equity Reset NEW	07 Feb 2025 18 Jan 2035		603297.SH CNE100003J23	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	94.150000 12.945585	404,845.00 55,666.02	12.880492 55,386.11	- 0.00	1.000000 279.90
<b>NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265531277		Equity Reset NEW	07 Feb 2025 18 Jan 2035		300953.ZK CNE100004G17	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	119.990000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (234.98)
SDB3265604053		Equity Reset NEW	07 Feb 2025 18 Jan 2035		300953.ZK CNE100004G17	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	119.990000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (1,208.15)
SDB3265604105		Equity Reset NEW	07 Feb 2025 18 Jan 2035		300953.ZK CNE100004G17	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	119.990000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (491.43)
SDB3265810069		Equity Reset NEW	07 Feb 2025 22 Jan 2035		300953.ZK CNE100004G17	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	119.990000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 55.76
SDB3265810085		Equity Reset NEW	07 Feb 2025 22 Jan 2035		300953.ZK CNE100004G17	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	119.990000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (27.63)
SDB3265959621		Equity Reset NEW	07 Feb 2025 25 Jan 2035		300953.ZK CNE100004G17	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	119.990000 16.498573	(227,981.00) (31,347.29)	15.768785 (29,960.69)	- 0.00	1.000000 (1,386.60)
<b>NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
SDB3260122703	Sell Close	Partial Termination NEW	07 Feb 2025 25 Sep 2034		002896.ZK CNE1000032Q9	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	57.175635 7.854975	(314,465.99) (43,202.36)	5.245333 (28,849.33)	2.00 (8.65)	1.000000 0.00
SDB3260122703	Sell Close	Full Termination NEW	07 Feb 2025 25 Sep 2034		002896.ZK CNE1000032Q9	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	57.177976 7.857923	(268,736.49) (36,932.24)	5.245333 (24,653.07)	2.00 (7.39)	1.000000 0.00
SDB3260122703		Equity Reset NEW	07 Feb 2025 25 Sep 2034		002896.ZK CNE1000032Q9	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	57.520000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 40,146.70
<b>NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264857840		Equity Reset NEW	07 Feb 2025 02 Jan 2035		600989.SH CNE100003LF5	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	17.530000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (2,944.78)

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<b>066831553 (Cont.)</b>															
<b>NINTENDO CO., LTD. CMN CLASS A</b>															
	Sell	New Trade	27 Jan 2025		7974.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	9,862.409091	(43,394,600.00)	9,861.768034	0.00	
SDB3266236199	Open	NEW	31 Jan 2035	(4,400)	JP3756600007	JPY	1.000000	100.00	(25.0000)	ACT/365	9,861.768034	(43,391,779.35)	(43,391,779.35)	(2,820.65)	1.000000
<b>NIPPON ELEC GLASS CO LTD</b>															
	Buy	Full Termination	27 Jan 2025		5214.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	3,479.378238	67,151,999.99	3,371.000000	0.00	
SDB3260121508	Close	NEW	22 Sep 2034	19,300	JP3733400000	JPY	1.000000	92.05	(25.0000)	ACT/365	3,479.604398	67,156,364.88	65,060,300.00	(4,364.88)	1.000000
<b>NIPPON SANSO HOLDINGS CORP CMN</b>															
	Buy	Upsize Trade	27 Jan 2025		4091.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,377.000000	437,700.00	4,377.284505	0.00	
SDB3260427143	Open	NEW	28 Sep 2034	100	JP3711600001	JPY	1.000000	90.00	25.0000	ACT/365	4,377.284505	437,728.45	437,728.45	(28.45)	1.000000
<b>NIPPON SHOKUBAI LTD CMN</b>															
	Buy	Upsize Trade	27 Jan 2025		4114.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,892.886363	4,164,350.00	1,893.009401	0.00	
SDB3260760812	Open	NEW	12 Oct 2034	2,200	JP3715200006	JPY	1.000000	90.00	25.0000	ACT/365	1,893.009401	4,164,620.68	4,164,620.68	(270.68)	1.000000
<b>NIPPON TELEGRAPH &amp; TELE CMN</b>															
	Buy	Upsize Trade	27 Jan 2025		9432.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	152.728430	166,748,899.87	152.738357	0.00	
SDB3265810068	Open	NEW	19 Jan 2035	1,091,800	JP3735400008	JPY	1.000000	90.00	25.0000	ACT/365	152.738357	166,759,738.17	166,759,738.17	(10,838.68)	1.000000
<b>NIPPON YUSEN KABUSHIKI KAISHA CMN</b>															
	Sell	Full Termination	27 Jan 2025		9101.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	4,838.181818	(10,644,000.00)	4,736.584454	0.00	
SDB3266102862	Close	NEW	25 Jan 2035	(2,200)	JP3753000003	JPY	1.000000	90.00	25.0000	ACT/365	4,837.867336	(10,643,308.14)	(10,420,485.80)	(691.86)	1.000000
<b>NOF CORPORATION CMN</b>															
	Buy	Upsize Trade	27 Jan 2025		4403.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,106.394736	4,002,150.00	2,106.531652	0.00	
SDB3261588071	Open	NEW	25 Oct 2034	1,900	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,106.531652	4,002,410.14	4,002,410.14	(260.14)	1.000000
<b>NOMURA REAL ESTATE HOLDINGS CMN</b>															
	Sell	New Trade	27 Jan 2025		3231.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,084.857143	(2,859,400.00)	4,084.591627	0.00	
SDB3266236174	Open	NEW	31 Jan 2035	(700)	JP3762900003	JPY	1.000000	100.00	(25.0000)	ACT/365	4,084.591627	(2,859,214.14)	(2,859,214.14)	(185.86)	1.000000
<b>NORINCO INTERNATIONAL COOPERATION LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		000065.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.680000	(109,384.00)	1.326646	0.00	
SDB3265959626		NEW	25 Jan 2035	(11,300)	CNE000000VZ9	CNY	7.272750	100.00	(1,450.0000)	ACT/360	1.330996	(15,040.25)	(14,991.10)	0.00	1.000000
<b>NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	27 Jan 2025		000519.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.716922	35,664.00	1.938720	0.84	
SDB3265465928	Close	NEW	16 Jan 2035	2,600	CNE000000198	CNY	7.273200	100.00	(2,250.0000)	ACT/360	1.886490	4,904.87	5,040.67	(0.98)	1.000000
	Buy	Full Termination	27 Jan 2025		000519.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.828826	23,509.00	1.933000	(2.50)	
SDB3265465928	Close	NEW	16 Jan 2035	1,700	CNE000000198	CNY	7.273200	100.00	(2,250.0000)	ACT/360	1.901245	3,232.12	3,286.10	(0.65)	1.000000

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<b>066831553 (Cont.)</b>															
<b>NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
SDB3265465928		Equity Reset NEW	07 Feb 2025 16 Jan 2035		000519.ZK 0 CNE000000198	USD CNY	USD		4.330000 (2,250.0000)	USD-Federal Funds-H.15 ACT/360	13.610000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 306.31
<b>NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3261097725		Dividends NEW	07 Feb 2025 19 Oct 2034	7,500	000686.ZK CNE0000004H9	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 46.61
SDB3261097725		Equity Reset NEW	07 Feb 2025 19 Oct 2034	7,500	000686.ZK CNE0000004H9	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	7.640000 1.050497	57,300.00 7,878.73	1.084300 8,132.25	- 0.00	1.000000 (253.52)
<b>NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260122761		Equity Reset NEW	07 Feb 2025 25 Sep 2034	42,978	688300.SH CNE100003PN0	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	63.020000 8.665223	2,708,473.56 372,413.95	8.794570 377,973.03	- 0.00	1.000000 (5,559.08)
<b>NTN CORPORATION CMN</b>															
			27 Jan 2025											0.00	
SDB3266236212	Buy Open	New Trade NEW	29 Jan 2025 31 Jan 2035	6,600	6472.T JP3165600002	JPY JPY	JPY	90.00	0.475981 25.0000	JPY-BOJ-TONAT ACT/365	249.815152 249.831390	1,648,780.00 1,648,887.17	249.831390 1,648,887.17	0.65 (107.17)	1.000000 0.00
<b>OBIC BUSINESS CONSULTANTS CMN</b>															
			27 Jan 2025											0.00	
SDB3260121423	Buy Open	Upsize Trade NEW	29 Jan 2025 22 Sep 2034	100	4733.T JP3173500004	JPY JPY	JPY	90.00	0.475981 25.0000	JPY-BOJ-TONAT ACT/365	7,497.000000 7,497.487305	749,700.00 749,748.73	7,497.487305 749,748.73	0.65 (48.73)	1.000000 0.00
<b>OBIC CO., LTD CMN</b>															
			27 Jan 2025											0.00	
SDB3260121432	Buy Open	Upsize Trade NEW	29 Jan 2025 22 Sep 2034	6,900	4684.T JP3173400007	JPY JPY	JPY	90.00	0.475981 25.0000	JPY-BOJ-TONAT ACT/365	4,520.956522 4,521.250384	31,194,600.00 31,196,627.65	4,521.250384 31,196,627.65	0.65 (2,027.65)	1.000000 0.00
<b>OJI HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
SDB3260458794	Sell Open	Upsize Trade NEW	29 Jan 2025 29 Sep 2034	(6,200)	3861.T JP3174410005	JPY JPY	JPY	92.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	629.822580 629.781642	(3,904,900.00) (3,904,646.18)	629.781642 (3,904,646.18)	0.65 (253.82)	1.000000 0.00
<b>OMRON CORPORATION CMN</b>															
			27 Jan 2025											0.00	
SDB3265882581	Sell Open	Upsize Trade NEW	29 Jan 2025 24 Jan 2035	(7,000)	6645.T JP3197800000	JPY JPY	JPY	92.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	5,169.528571 5,169.192552	(36,186,700.00) (36,184,347.86)	5,169.192552 (36,184,347.86)	0.65 (2,352.14)	1.000000 0.00
<b>ONO PHARMACEUTICAL CMN</b>															
			27 Jan 2025											0.00	
SDB3266236214	Buy Open	New Trade NEW	29 Jan 2025 31 Jan 2035	700	4528.T JP3197600004	JPY JPY	JPY	90.00	0.475981 25.0000	JPY-BOJ-TONAT ACT/365	1,622.000000 1,622.105430	1,135,400.00 1,135,473.80	1,622.105430 1,135,473.80	0.65 (73.80)	1.000000 0.00
<b>OPEN HOUSE GROUP CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
SDB3265604071	Sell Open	Upsize Trade NEW	29 Jan 2025 17 Jan 2035	(2,200)	3288.T JP3173540000	JPY JPY	JPY	92.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	5,083.681818 5,083.351379	(11,184,100.00) (11,183,373.03)	5,083.351379 (11,183,373.03)	0.65 (726.97)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264583169		Equity Reset NEW	07 Feb 2025 27 Dec 2034	16,900	603833.SH CNE100002RB3	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	65.400000 8.992472	1,105,260.00 151,972.78	8.707862 147,162.87	- 0.00	1.000000 4,809.90
<b>ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN</b>															
	Buy Open	Upsize Trade NEW	27 Jan 2025 28 Jan 2025 09 Jan 2035		ORCL.NS INE881D01027	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	9,435.981175 109.475306	953,034.10 11,057.01	109.475306 11,057.01	12.50 4.00 (4.42)	1.000000 0.00
<b>ORGANO CORPORATION CMN</b>															
	Sell Open	Upsize Trade NEW	27 Jan 2025 29 Jan 2025 22 Sep 2034		6368.T JP3201600008	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	8,750.000000 8,749.431250	(875,000.00) (874,943.13)	8,749.431250 (874,943.13)	0.00 0.65 (56.88)	1.000000 0.00
<b>ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset NEW	27 Jan 2025 07 Feb 2025 19 Oct 2034	63,300	600958.SH CNE100001ZV6	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	9.740000 1.339246	616,542.00 84,774.27	1.442091 91,284.36	0.00 - 0.00	1.000000 (6,758.72)
<b>ORIENTAL LAND CO CMN</b>															
	Sell Open	Upsize Trade NEW	27 Jan 2025 29 Jan 2025 21 Dec 2034		4661.T JP3198900007	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	3,505.361703 3,505.133854	(16,475,200.00) (16,474,129.11)	3,505.133854 (16,474,129.11)	0.00 0.65 (1,070.89)	1.000000 0.00
<b>ORIX CMN</b>															
	Buy Close	Full Termination NEW	27 Jan 2025 29 Jan 2025 25 Jan 2035		8591.T JP3200450009	JPY JPY	JPY	100.00	0.477000	JPY-BOJ-TONAT ACT/365	3,309.066667 3,309.281756	14,890,800.00 14,891,767.90	3,323.361745 14,955,127.85	0.00 0.65 (967.90)	1.000000 0.00
<b>OSAKA GAS CO., LTD. CMN</b>															
	Sell Open	Upsize Trade NEW	27 Jan 2025 29 Jan 2025 15 Dec 2034		9532.T (100) JP3180400008	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	3,099.000000 3,098.798565	(309,900.00) (309,879.86)	3,098.798565 (309,879.86)	0.00 0.65 (20.14)	1.000000 0.00
<b>OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset NEW	27 Jan 2025 07 Feb 2025 25 Sep 2034	25,700	300595.ZK CNE100002MR0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	16.600000 2.282493	426,620.00 58,660.07	2.587843 66,507.57	0.00 - 0.00	1.000000 (7,847.50)
<b>PANASONIC CMN</b>															
	Buy Open	New Trade NEW	27 Jan 2025 29 Jan 2025 31 Jan 2035	9,400	6752.T JP3866800000	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	1,526.015957 1,526.115148	14,344,550.00 14,345,482.39	1,526.115148 14,345,482.39	0.00 0.65 (932.40)	1.000000 0.00
<b>PANGANG GROUP VANADIUM TITANIUM &amp; RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy Close	Partial Termination NEW	27 Jan 2025 07 Feb 2025 14 Dec 2034	2,200	000629.ZK CNE0000007H2	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	2.767045 0.380425	6,087.50 836.93	0.393298 865.26	(2.50) 2.00 (0.17)	1.000000 0.00
	Buy Close	Partial Termination NEW	27 Jan 2025 07 Feb 2025 14 Dec 2034	1,200	000629.ZK CNE0000007H2	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	2.768332 0.380729	3,322.00 456.87	0.393298 471.96	0.84 2.00 (0.09)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>PANGANG GROUP VANADIUM TITANIUM &amp; RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000629.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.740000	(137,274.00)	0.393298	-	1.000000
SDB3264054700		NEW	14 Dec 2034	(50,100)	CNE0000007H2	CNY	7.272750	100.00	(1,858.3177)	ACT/360	0.376749	(18,875.12)	(19,704.23)	0.00	872.51
<b>PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.330000	0.00	0.000000	-	0.000000
SDB3263707255		NEW	08 Dec 2034	0	CNE1000007Q1	CNY	7.272750	100.00	(158.5337)	ACT/360	0.000000	0.00	0.00	0.00	(78.99)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.330000	5,609,422.00	1.152593	-	1.000000
SDB3265959630		NEW	25 Jan 2035	673,400	CNE1000007Q1	CNY	7.272750	90.00	50.0000	ACT/360	1.145371	771,292.83	776,156.43	0.00	(4,863.60)
<b>PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300725.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.240000	0.00	0.000000	-	0.000000
SDB3264054688		NEW	14 Dec 2034	0	CNE1000035K5	CNY	7.272750	100.00	(2,137.0277)	ACT/360	0.000000	0.00	0.00	0.00	4,481.39
<b>PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300759.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.850000	2,475,060.00	3.490592	-	1.000000
SDB3260123306		NEW	25 Sep 2034	99,600	CNE100003JW4	CNY	7.272750	90.00	50.0000	ACT/360	3.416864	340,319.65	347,663.00	0.00	(7,343.34)
<b>PHICHEM CORP CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300398.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.850000	104,610.00	2.152212	-	1.000000
SDB3260588317		NEW	12 Oct 2034	6,600	CNE100001XV1	CNY	7.272750	90.00	50.0000	ACT/360	2.179368	14,383.83	14,204.60	0.00	179.23
<b>PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.470000	0.00	0.000000	-	0.000000
SDB3264649795		NEW	02 Jan 2035	0	CNE000000040	CNY	7.272750	100.00	(75.0000)	ACT/360	0.000000	0.00	0.00	0.00	453.46
<b>PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		601318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	51.034237	(500,135.52)	7.189971	2.00	1.000000
SDB3262055934	Close	NEW	06 Nov 2034	(9,800)	CNE000001R84	CNY	7.273200	90.00	50.0000	ACT/360	7.013594	(68,733.22)	(70,461.72)	(13.75)	0.00
			27 Jan 2025											5.84	
	Sell	Full Termination	07 Feb 2025		601318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	51.120370	(2,770,724.05)	7.189971	2.00	1.000000
SDB3262055934	Close	NEW	06 Nov 2034	(54,200)	CNE000001R84	CNY	7.273200	90.00	50.0000	ACT/360	7.023083	(380,651.10)	(389,696.43)	(76.19)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	50.850000	0.00	0.000000	-	0.000000
SDB3262055934		NEW	06 Nov 2034	0	CNE000001R84	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(27,939.79)
<b>PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.044996	6,331.50	1.368348	2.00	1.000000
SDB3260123573	Close	NEW	25 Sep 2034	700	CNE000001PH7	CNY	7.273200	100.00	(967.1772)	ACT/360	1.243544	870.48	957.84	(0.17)	0.00
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.059230	11,777.00	1.368348	2.00	1.000000
SDB3260123573	Close	NEW	25 Sep 2034	1,300	CNE000001PH7	CNY	7.273200	100.00	(967.1772)	ACT/360	1.245917	1,619.69	1,778.85	(0.32)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
		Spread Change	27 Jan 2025											0.00	
SDB3260123573		NEW	27 Jan 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
			25 Sep 2034	0	CNE000001PH7	CNY		100.00	(1,084.0070)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Equity Reset	27 Jan 2025											0.00	
SDB3260123573		AMEND	07 Feb 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.030000	(3,221,904.00)	1.344514	-	1.000000
			25 Sep 2034	(356,800)	CNE000001PH7	CNY		7.272750	(1,084.0070)	ACT/360	1.241621	(443,010.37)	(479,722.60)	0.00	37,126.76
<b>PIOTECH INC. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3262800219		NEW	07 Feb 2025		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	142.650000	(2,094,529.95)	20.785767	-	1.000000
			20 Nov 2034	(14,683)	CNE100005998	CNY		7.272750	(1,492.5594)	ACT/360	19.614314	(287,996.97)	(305,197.42)	0.00	17,200.45
<b>PLAID INC. (JAPAN) CMN</b>															
		Sell	27 Jan 2025											0.00	
SDB3265201672	Open	Upsize Trade	29 Jan 2025		4165.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	844.178572	(2,363,700.00)	844.123700	0.65	1.000000
		NEW	11 Jan 2035	(2,800)	JP3833270006	JPY		1.000000	(250.9259)	ACT/365	844.123700	(2,363,546.36)	(2,363,546.36)	(153.64)	0.00
		Spread Change	27 Jan 2025											0.00	
SDB3265201672		NEW	27 Jan 2025		4165.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
			11 Jan 2035	0	JP3833270006	JPY		92.00	(250.7462)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>POLA ORBIS HOLDINGS CMN</b>															
		Sell	27 Jan 2025											0.00	
SDB3264583138	Open	Upsize Trade	29 Jan 2025		4927.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,427.000000	(428,100.00)	1,426.907245	0.65	1.000000
		NEW	22 Dec 2034	(300)	JP3855900001	JPY		1.000000	(97.7941)	ACT/365	1,426.907245	(428,072.17)	(428,072.17)	(27.83)	0.00
<b>POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	27 Jan 2025											0.00	
SDB3264328846		NEW	27 Jan 2025		600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
			21 Dec 2034	0	CNE000000X53	CNY		100.00	(1,187.5730)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Equity Reset	27 Jan 2025											0.00	
SDB3264328846		AMEND	07 Feb 2025		600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.760000	(924,768.00)	0.957329	-	1.000000
			21 Dec 2034	(136,800)	CNE000000X53	CNY		7.272750	(1,187.5730)	ACT/360	0.929497	(127,155.19)	(130,962.64)	0.00	5,032.03
<b>POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3264857807		NEW	07 Feb 2025		600048.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.320000	0.00	0.000000	-	0.000000
			02 Jan 2035	0	CNE000001ND1	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,397.18)
<b>POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3264328874		NEW	07 Feb 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.080000	(11,886,184.00)	0.715434	-	1.000000
			21 Dec 2034	(2,339,800)	CNE1000017G1	CNY		100.00	(772.1514)	ACT/360	0.698498	(1,634,345.62)	(1,673,973.22)	0.00	39,627.60
<b>POWER FINANCE CORP LTD CMN</b>															
		Buy	27 Jan 2025											12.50	
SDB3266240191	Open	New Trade	28 Jan 2025		PWFC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	392.725086	1,417,344.84	4.556357	4.00	1.000000
		NEW	30 Jan 2035	3,609	INE134E01011	INR		86.335000	75.0000	ACT/360	4.556357	16,443.89	16,443.89	(6.57)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN</b>															
			27 Jan 2025											0.21	
	Buy	Upsize Trade	29 Jan 2025		PTTEP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	121.674829	3,723,249.77	3,614,194	4.00	1.000000
SDB3260121401	Open	NEW	22 Sep 2034	30,600	TH0355010R16	THB	33.680000	90.00	40.0000	ACT/360	3,614,194	110,594.34	110,594.34	(44.22)	0.00
<b>PTT PUBLIC COMPANY LIMITED NVDR</b>															
			27 Jan 2025											0.21	
	Sell	New Trade	29 Jan 2025		PTT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	30.999998	(207,699.99)	0.920040	4.00	1.000000
SDB3266240280	Open	NEW	31 Jan 2035	(6,700)	TH0646010R18	THB	33.680000	100.00	(50.0000)	ACT/360	0.920040	(6,164.27)	(6,164.27)	(2.47)	0.00
<b>PUYA SEMICONDUCTOR (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	108.290000	0.00	0.000000	-	0.000000
SDB3265743534		NEW	19 Jan 2035	0	CNE100004QC9	CNY	7.272750	100.00	(1,975.0000)	ACT/360	0.000000	0.00	0.00	0.00	(111.84)
<b>PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300481.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.600000	591,300.00	1,994,901	-	1.000000
SDB3260491923		NEW	11 Oct 2034	40,500	CNE1000020Z5	CNY	7.272750	90.00	50.0000	ACT/360	2,007,494	81,303.51	80,793.51	0.00	510.00
<b>PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688063.SH	USD	USD		4.330000	USD-Federal Funds-H.15	37.760000	(2,983.04)	5,469,294	-	1.000000
SDB3260588303		NEW	12 Oct 2034	(79)	CNE100005D68	CNY	7.272750	100.00	(1,775.0000)	ACT/360	5,191,984	(410.17)	(432.07)	0.00	21.91
<b>QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.920000	0.00	0.000000	-	0.000000
SDB3265531284		NEW	18 Jan 2035	0	CNE100000B73	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	32.36
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.920000	0.00	0.000000	-	0.000000
SDB3265531301		NEW	18 Jan 2035	0	CNE100000B73	CNY	7.272750	100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	(181.39)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.920000	(175,616.00)	2,504,056	-	1.000000
SDB3266102863		NEW	26 Jan 2035	(9,800)	CNE100000B73	CNY	7.272750	100.00	(1,750.0000)	ACT/360	2,463,992	(24,147.12)	(24,539.74)	0.00	392.62
<b>QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300183.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.090000	0.00	0.000000	-	0.000000
SDB3264649855		NEW	02 Jan 2035	0	CNE1000010C5	CNY	7.272750	100.00	(1,825.0000)	ACT/360	0.000000	0.00	0.00	0.00	3,037.57
<b>QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.980000	0.00	0.000000	-	0.000000
SDB3264716689		NEW	02 Jan 2035	0	CNE1000044B6	CNY	7.272750	100.00	(2,223.4051)	ACT/360	0.000000	0.00	0.00	0.00	491.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.980000	0.00	0.000000	-	0.000000
SDB3265201713		NEW	11 Jan 2035	0	CNE1000044B6	CNY	7.272750	100.00	(2,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	745.13
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.980000	0.00	0.000000	-	0.000000
SDB3265465979		NEW	16 Jan 2035	0	CNE1000044B6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(67.78)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.980000	0.00	0.000000	-	0.000000
SDB3265465996		NEW	16 Jan 2035	0	CNE1000044B6	CNY	7.272750	100.00	(1,975.0000)	ACT/360	0.000000	0.00	0.00	0.00	(17.75)
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.115388	(81,985.22)	1.389685	2.00	1.000000
SDB3265604075	Open	NEW	18 Jan 2035	(8,105)	CNE1000044B6	CNY	7.273200	100.00	(1,724.8059)	ACT/360	1.389685	(11,263.40)	(11,263.40)	(2.25)	0.00
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.254750	(11,228.95)	1.409302	2.00	1.000000
SDB3265604075	Open	NEW	18 Jan 2035	(1,095)	CNE1000044B6	CNY	7.273200	100.00	(1,724.8059)	ACT/360	1.409302	(1,543.19)	(1,543.19)	(0.31)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265604075		NEW	18 Jan 2035	0	CNE1000044B6	CNY		100.00	(1,725.3312)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.980000	(534,049.76)	1.449388	-	1.000000
SDB3265604075		AMEND	18 Jan 2035	(53,512)	CNE1000044B6	CNY	7.272750	100.00	(1,725.3312)	ACT/360	1.372246	(73,431.63)	(77,559.64)	0.00	3,524.52
<b>QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		300779.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	89.905001	53,943.00	13.230338	2.00	1.000000
SDB3265127412	Close	NEW	08 Jan 2035	600	CNE100003QG2	CNY	7.273200	100.00	(1,725.0000)	ACT/360	12.364646	7,418.79	7,938.20	(1.48)	0.00
			27 Jan 2025											(2.50)	
	Buy	Full Termination	07 Feb 2025		300779.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	89.279997	17,856.00	13.230338	2.00	1.000000
SDB3265127412	Close	NEW	08 Jan 2035	200	CNE100003QG2	CNY	7.273200	100.00	(1,725.0000)	ACT/360	12.274588	2,454.92	2,646.07	(0.49)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300779.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	89.670000	0.00	0.000000	-	0.000000
SDB3265127412		NEW	08 Jan 2035	0	CNE100003QG2	CNY	7.272750	100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,712.69
<b>QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688677.SH	USD	USD		4.330000	USD-Federal Funds-H.15	42.930000	(3,777.84)	5.132818	-	1.000000
SDB3265127423		NEW	08 Jan 2035	(88)	CNE100005410	CNY	7.272750	100.00	(2,250.0000)	ACT/360	5.902857	(519.45)	(451.69)	0.00	2.83
<b>QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.530000	0.00	0.000000	-	0.000000
SDB3263645024		NEW	07 Dec 2034	0	CNE000000SW2	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(119.97)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.530000	0.00	0.000000	-	0.000000
SDB3265272457		NEW	11 Jan 2035	0	CNE000000SW2	CNY	7.272750	100.00	(600.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,272.17
<b>QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688027.SH	USD	USD		4.330000	USD-Federal Funds-H.15	260.690000	(156,414.00)	40.744534	-	1.000000
SDB3263530567		NEW	07 Dec 2034	(600)	CNE100004231	CNY	7.272750	100.00	(2,075.0000)	ACT/360	35.844763	(21,506.86)	(24,446.72)	0.00	2,939.86
<b>QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		605183.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.940000	1,326,402.00	2.300996	-	1.000000
SDB3261789940		NEW	02 Nov 2034	78,300	CNE100005XK5	CNY	7.272750	90.00	50.0000	ACT/360	2.329243	182,379.73	180,168.00	0.00	2,211.73

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<b>066831553 (Cont.)</b>															
<b>QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	27 Jan 2025		603236.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264921685		NEW	05 Jan 2035	0	CNE100003N01	CNY	100.00		(1,838.9534)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Equity Reset	07 Feb 2025		603236.SH	USD	USD		4.330000	USD-Federal Funds-H.15	89.660000	(385,538.00)	10.220008	-	1.000000
SDB3264921685		AMEND	05 Jan 2035	(4,300)	CNE100003N01	CNY	7.272750	100.00	(1,838.9534)	ACT/360	12.328211	(53,011.31)	(43,946.04)	0.00	(9,065.27)
<b>RAKUTEN GROUP CMN</b>															
		Sell	27 Jan 2025		4755.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	947.415556	(4,263,370.00)	947.353974	0.65	1.000000
SDB3265272399	Open	NEW	11 Jan 2035	(4,500)	JP3967200001	JPY	1.000000	92.00	(25.0000)	ACT/365	947.353974	(4,263,092.88)	(4,263,092.88)	(277.12)	0.00
<b>RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		300442.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	59.620000	(2,275,516.54)	7.095743	-	1.000000
SDB3260487510		NEW	11 Oct 2034	(38,167)	CNE100001Z58	CNY	7.272750	100.00	(1,384.1492)	ACT/360	8.197724	(312,882.53)	(270,823.22)	0.00	(34,402.63)
<b>REC LIMITED CMN</b>															
		Buy	27 Jan 2025		RECM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	431.693100	2,869,464.04	5.008460	4.00	1.000000
SDB3266171168	Open	NEW	25 Jan 2035	6,647	INE020B01018	INR	86.335000	78.16	75.0000	ACT/360	5.008460	33,291.23	33,291.23	(13.29)	0.00
<b>RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		601828.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.890000	0.00	0.000000	-	0.000000
SDB3260123118		NEW	25 Sep 2034	0	CNE100002RX7	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(577.47)
<b>RELO GROUP, INC. CMN</b>															
		Sell	27 Jan 2025		8876.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,848.193549	(5,729,400.00)	1,848.073416	0.65	1.000000
SDB3265882570	Open	NEW	24 Jan 2035	(3,100)	JP3755200007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,848.073416	(5,729,027.59)	(5,729,027.59)	(372.41)	0.00
<b>REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.860000	(649,945.94)	3.966441	-	1.000000
SDB3263589496		NEW	07 Dec 2034	(23,329)	CNE100005B03	CNY	7.272750	100.00	(1,313.6386)	ACT/360	3.830738	(89,367.29)	(92,533.11)	0.00	3,165.82
<b>RENESAS ELECTRONICS CMN</b>															
		Sell	27 Jan 2025		6723.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,136.949367	(16,881,900.00)	2,136.810465	0.65	1.000000
SDB3265959620	Open	NEW	24 Jan 2035	(7,900)	JP3164720009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,136.810465	(16,880,802.67)	(16,880,802.67)	(1,097.32)	0.00
<b>RESONA HOLDINGS CMN</b>															
		Sell	27 Jan 2025		8308.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	1,137.635659	(14,675,500.00)	1,120.596227	0.65	1.000000
SDB3266102864	Close	NEW	25 Jan 2035	(12,900)	JP3500610005	JPY	1.000000	90.00	25.0000	ACT/365	1,137.561713	(14,674,546.10)	(14,455,691.32)	(953.91)	0.00
<b>RINNAI CORP. CMN</b>															
		Sell	27 Jan 2025		5947.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,405.500000	(1,362,200.00)	3,405.278642	0.65	1.000000
SDB3260458771	Open	NEW	29 Sep 2034	(400)	JP3977400005	JPY	1.000000	92.04	(25.0000)	ACT/365	3,405.278642	(1,362,111.46)	(1,362,111.46)	(88.54)	0.00

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<b>066831553 (Cont.)</b>															
<b>RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262800215		Equity Reset NEW	07 Feb 2025 20 Nov 2034		600259.SH 0 CNE0000012R1	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	28.380000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 39.64
<b>ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264390221		Equity Reset NEW	07 Feb 2025 21 Dec 2034		300757.ZK (5,700) CNE100003JT0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	179.500000 24.681173	(1,023,150.00) (140,682.69)	30.710444 (175,049.53)	- 0.00	1.000000 36,847.08
<b>ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265465933		Dividends NEW	07 Feb 2025 16 Jan 2035		603893.SH (500) CNE100003RK2	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (17.18)
SDB3265465933		Spread Change NEW	27 Jan 2025 16 Jan 2035		603893.SH 0 CNE100003RK2	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
SDB3265465933		Equity Reset AMEND	07 Feb 2025 16 Jan 2035		603893.SH (3,400) CNE100003RK2	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	164.500000 22.618679	(559,300.00) (76,903.51)	20.205646 (68,699.20)	- 0.00	1.000000 (8,204.31)
<b>ROHM CO LTD ORD CMN</b>															
			27 Jan 2025											0.00	
SDB3266236231	Sell Open	New Trade NEW	29 Jan 2025 31 Jan 2035		6963.T (3,600) JP3982800009	JPY JPY	JPY	100.00	0.475981	JPY-BOJ-TONAT ACT/365	1,531.833333 1,531.733764	(5,514,600.00) (5,514,241.55)	1,531.733764 (5,514,241.55)	0.65 (358.45)	1.000000 0.00
<b>RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3260123522	Buy Close	Partial Termination NEW	07 Feb 2025 25 Sep 2034		002493.ZK 2,200 CNE100000W60	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.840906 1.215891	19,449.99 2,674.96	1.235883 2,718.94	2.00 (0.53)	1.000000 0.00
SDB3260123522	Buy Close	Partial Termination NEW	07 Feb 2025 25 Sep 2034		002493.ZK 4,600 CNE100000W60	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.866088 1.218947	40,784.00 5,607.16	1.235883 5,685.06	2.00 (1.12)	1.000000 0.00
SDB3260123522		Spread Change NEW	27 Jan 2025 25 Sep 2034		002493.ZK 0 CNE100000W60	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
SDB3260123522		Equity Reset AMEND	07 Feb 2025 25 Sep 2034		002493.ZK (275,900) CNE100000W60	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.830000 1.214121	(2,436,197.00) (334,975.98)	1.235117 (340,768.67)	- 0.00	1.000000 9,530.76
<b>RORZE CMN</b>															
			27 Jan 2025											0.00	
SDB3265201688	Sell Open	Upsize Trade NEW	29 Jan 2025 11 Jan 2035		6323.T (300) JP3982200002	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	1,733.000000 1,732.887355	(519,900.00) (519,866.21)	1,732.887355 (519,866.21)	0.65 (33.79)	1.000000 0.00
<b>ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264716718		Equity Reset NEW	07 Feb 2025 02 Jan 2035		002617.ZK 0 CNE1000016Y6	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	7.430000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 1,797.56

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Advisor: ENGINEERS GATE - GQAS  
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<b>066831553 (Cont.)</b>															
<b>RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Upside Trade	07 Feb 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.323635	(106,668.00)	4.442211	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2035	(3,300)	CNE1000033M6	CNY	7.273200	100.00	(1,780.4347)	ACT/360	4.442211	(14,659.30)	(14,659.30)	(2.93)	0.00
			27 Jan 2025											5.84	
	Sell	Upside Trade	07 Feb 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.500998	(32,501.00)	4.465093	2.00	1.000000
SDB3264649887	Open	NEW	02 Jan 2035	(1,000)	CNE1000033M6	CNY	7.273200	100.00	(1,780.4347)	ACT/360	4.465093	(4,465.09)	(4,465.09)	(0.89)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649887		NEW	02 Jan 2035	0	CNE1000033M6	CNY		100.00	(1,766.7286)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002929.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.120000	(1,002,144.00)	4.401536	-	1.000000
SDB3264649887		AMEND	02 Jan 2035	(31,200)	CNE1000033M6	CNY	7.272750	100.00	(1,766.7286)	ACT/360	4.416486	(137,794.36)	(137,327.94)	0.00	1,752.89
<b>ROYHIN KEIKAKU CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		7453.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,959.333334	(3,563,400.00)	3,959.075977	0.65	1.000000
SDB3266236210	Open	NEW	31 Jan 2035	(900)	JP3976300008	JPY	1.000000	100.00	(25.0000)	ACT/365	3,959.075977	(3,563,168.38)	(3,563,168.38)	(231.62)	0.00
<b>S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	64.320000	8,072,160.00	8.439599	-	1.000000
SDB3260488015		NEW	11 Oct 2034	125,500	CNE100003G91	CNY	7.272750	90.00	50.0000	ACT/360	8.843972	1,109,918.49	1,059,169.68	0.00	50,748.80
<b>S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.310000	0.00	0.000000	-	0.000000
SDB3265345614		NEW	11 Jan 2035	0	CNE100000L63	CNY	7.272750	100.00	(625.0000)	ACT/360	0.000000	0.00	0.00	0.00	(429.97)
<b>SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600104.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.160000	0.00	0.000000	-	0.000000
SDB3264921647		NEW	05 Jan 2035	0	CNE000000TY6	CNY	7.272750	100.00	(1,314.5922)	ACT/360	0.000000	0.00	0.00	0.00	32,593.69
<b>SAILUN GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601058.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.320000	(318,656.00)	2.099352	-	1.000000
SDB3265959655		NEW	25 Jan 2035	(20,800)	CNE1000015F7	CNY	7.272750	100.00	(1,725.0000)	ACT/360	2.106493	(43,815.05)	(43,666.51)	0.00	(148.54)
<b>SAKURA INTERNET INC. CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		3778.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,327.500000	(1,731,000.00)	4,327.218712	0.65	1.000000
SDB3266236215	Open	NEW	31 Jan 2035	(400)	JP3317300006	JPY	1.000000	100.00	(1,125.0000)	ACT/365	4,327.218712	(1,730,887.48)	(1,730,887.48)	(112.52)	0.00
<b>SANKYO CO., LTD.</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		6417.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,110.666666	(633,200.00)	2,110.529473	0.65	1.000000
SDB3260961779	Open	NEW	12 Oct 2034	(300)	JP3326410002	JPY	1.000000	92.00	(25.0000)	ACT/365	2,110.529473	(633,158.84)	(633,158.84)	(41.16)	0.00

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<b>066831553 (Cont.)</b>															
<b>SANRIO CO LTD</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		8136.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	5,551.800000	(8,327,700.00)	5,551.439133	0.65	1.000000
SDB3260760905	Open	NEW	12 Oct 2034	(1,500)	JP3343200006	JPY	1.000000	92.00	(25.0000)	ACT/365	5,551.439133	(8,327,158.70)	(8,327,158.70)	(541.30)	0.00
<b>SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688289.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.180000	0.00	0.000000	-	0.000000
SDB3260123550		NEW	25 Sep 2034	0	CNE1000043J1	CNY	7.272750	100.00	(255.0282)	ACT/360	0.000000	0.00	0.00	0.00	9,768.65
<b>SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.040000	(136,920.00)	1.818668	-	1.000000
SDB3265531280		NEW	18 Jan 2035	(10,500)	CNE100002ZZ5	CNY	7.272750	100.00	(1,706.4285)	ACT/360	1.792994	(18,826.44)	(19,096.02)	0.00	269.58
<b>SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.100000	0.00	0.000000	-	0.000000
SDB3265127444		NEW	08 Jan 2035	0	CNE000001F70	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(211.99)
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.200814	119,886.02	2,209158	2.00	1.000000
SDB3266038205	Close	NEW	25 Jan 2035	7,400	CNE000001F70	CNY	7.273200	100.00	(175.0000)	ACT/360	2,228100	16,487.94	16,347.77	(3.30)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.189119	616,805.43	2,209158	2.00	1.000000
SDB3266038205	Close	NEW	25 Jan 2035	38,100	CNE000001F70	CNY	7.273200	100.00	(175.0000)	ACT/360	2,225748	84,801.00	84,168.92	(16.96)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.100000	(4,928,210.00)	2,212004	-	1.000000
SDB3266038205		NEW	25 Jan 2035	(306,100)	CNE000001F70	CNY	7.272750	100.00	(175.0000)	ACT/360	2,213743	(677,626.73)	(677,094.51)	0.00	(1,304.48)
<b>SATS LTD CMN</b>															
			27 Jan 2025											4.00	
	Sell	Upsize Trade	31 Jan 2025		SATS.SI	SGD	SGD		2.773717	SGD-SORA	3.423083	(45,527.00)	3.421457	0.75	1.000000
SDB3260121418	Open	NEW	22 Sep 2034	(13,300)	SG1152882764	SGD	1.000000	100.00	(20.0000)	ACT/365	3,421457	(45,505.38)	(45,505.38)	(3.41)	0.00
<b>SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		002291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.379708	21,691.01	1,041856	2.00	1.000000
SDB3263426682	Close	NEW	04 Dec 2034	3,400	CNE100000FS6	CNY	7.273200	100.00	(1,549.9866)	ACT/360	0,877402	2,983.17	3,542.31	(0.60)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		002291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.371344	26,122.51	1,041856	2.00	1.000000
SDB3263426682	Close	NEW	04 Dec 2034	4,100	CNE100000FS6	CNY	7.273200	100.00	(1,549.9866)	ACT/360	0,875959	3,591.43	4,271.61	(0.72)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.350000	(19.05)	1,041856	-	1.000000
SDB3263426682		NEW	04 Dec 2034	(3)	CNE100000FS6	CNY	7.272750	100.00	(1,549.9866)	ACT/360	0,873122	(2.62)	(3.13)	0.00	3,029.66
<b>SBI HOLDINGS, INC. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		8473.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,155.000000	(415,500.00)	4,154,729925	0.65	1.000000
SDB3265345666	Open	NEW	11 Jan 2035	(100)	JP3436120004	JPY	1.000000	92.00	(25.0000)	ACT/365	4,154,729925	(415,472.99)	(415,472.99)	(27.01)	0.00

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<b>066831553 (Cont.)</b>															
<b>SBI SUMISHIN NET BANK CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		7163.T	JPY					3,900.000000	(390,000.00)		0.65	1.000000
SDB3260599733	Open	NEW	04 Oct 2034	(100)	JP3400650002	JPY	1.000000	92.00	0.475981	JPY-BOJ-TONAT (25.0000) ACT/365	3,899.746500	(389,974.65)	(389,974.65)	(25.35)	0.00
<b>SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			27 Jan 2025											0.21	
	Sell	Upside Trade	29 Jan 2025		SCGP_n.BK	USD					16.693750	(666,080.63)	0.495449	4.00	1.000000
SDB3265128016	Open	NEW	05 Jan 2035	(39,900)	TH0098010R12	THB	33.680000	100.00	4.330000	USD-Federal Funds-H.15 (3,746.6817) ACT/360	0.495449	(19,768.42)	(19,768.42)	(7.91)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		SCGP_n.BK	USD					0.000000	0.00	0.000000	-	0.000000
SDB3265128016		NEW	05 Jan 2035	0	TH0098010R12	THB		100.00	4.330000	USD-Federal Funds-H.15 (3,709.4336) ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SCREEN HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
	Buy	Partial Termination	29 Jan 2025		7735.T	JPY					10,842.500000	4,337,000.00	10,171.526308	0.65	1.000000
SDB3265406635	Close	NEW	11 Jan 2035	400	JP3494600004	JPY	1.000000	92.00	0.477000	JPY-BOJ-TONAT (25.0000) ACT/365	10,843.204762	4,337,281.90	4,068,610.52	(281.90)	0.00
<b>SCSK CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		9719.T	JPY					3,276.937500	5,243,100.00	3,277.150501	0.65	1.000000
SDB3260427112	Open	NEW	28 Sep 2034	1,600	JP3400400002	JPY	1.000000	90.00	0.475981	JPY-BOJ-TONAT 25.0000 ACT/365	3,277.150501	5,243,440.80	5,243,440.80	(340.80)	0.00
<b>SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600061.SH	USD					7.100000	1,576,200.00	1.026138	-	1.000000
SDB3261097743		NEW	19 Oct 2034	222,000	CNE000000Q11	CNY	7.272750	90.00	4.330000	USD-Federal Funds-H.15 50.0000 ACT/360	0.976247	216,726.83	227,802.72	0.00	(11,075.88)
<b>SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Feb 2025		600886.SH	USD					14.437675	62,082.00	1.984952	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	4,300	CNE000000JM2	CNY	7.273200	90.00	4.330000	USD-Federal Funds-H.15 50.0000 ACT/360	1.984952	8,535.29	8,535.29	(1.71)	0.00
			27 Jan 2025											0.84	
	Buy	Upside Trade	07 Feb 2025		600886.SH	USD					14.372408	191,153.03	1.976639	2.00	1.000000
SDB3265882590	Open	NEW	25 Jan 2035	13,300	CNE000000JM2	CNY	7.273200	90.00	4.330000	USD-Federal Funds-H.15 50.0000 ACT/360	1.976639	26,289.30	26,289.30	(5.26)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600886.SH	USD					14.410000	2,170,146.00	2.007653	-	1.000000
SDB3265882590		NEW	25 Jan 2035	150,600	CNE000000JM2	CNY	7.272750	90.00	4.330000	USD-Federal Funds-H.15 50.0000 ACT/360	1.981369	298,394.17	302,352.60	0.00	(3,958.43)
<b>SEATRIUM LIMITED CMN</b>															
			27 Jan 2025											4.00	
	Sell	Upside Trade	31 Jan 2025		SEAT.SI	SGD					2.234000	(1,117.00)	2.232939	0.75	1.000000
SDB3262990909	Open	NEW	22 Nov 2034	(500)	SGXE34184239	SGD	1.000000	100.00	2.773717	SGD-SORA (113.7059) ACT/365	2.232939	(1,116.47)	(1,116.47)	(0.08)	0.00
<b>SEGA SAMMY HOLDINGS, INC. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		6460.T	JPY					2,866.461538	(7,452,800.00)	2,866.275218	0.65	1.000000
SDB3266038200	Open	NEW	24 Jan 2035	(2,600)	JP3419050004	JPY	1.000000	92.00	0.475981	JPY-BOJ-TONAT (25.0000) ACT/365	2,866.275218	(7,452,315.57)	(7,452,315.57)	(484.43)	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>SEKISUI HOUSE, LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		1928.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,650.333334	(8,760,800.00)	3,650.096062	0.65	1.000000
SDB3263707268	Open	NEW	07 Dec 2034	(2,400)	JP3420600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,650.096062	(8,760,230.55)	(8,760,230.55)	(569.45)	0.00
<b>SEVEN &amp; I HOLDINGS CMN</b>															
	Buy	Full Termination	27 Jan 2025		3382.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	2,441.582645	29,543,150.00	2,437.884604	0.65	1.000000
SDB3265604067	Close	NEW	17 Jan 2035	12,100	JP3422950000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,441.741348	29,545,070.31	29,498,403.71	(1,920.30)	0.00
<b>SEVEN BANK CMN</b>															
	Buy	Upsize Trade	27 Jan 2025		8410.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	307.830000	615,660.00	307.850009	0.65	1.000000
SDB3263530540	Open	NEW	06 Dec 2034	2,000	JP3105220002	JPY	1.000000	90.00	25.0000	ACT/365	307.850009	615,700.02	615,700.02	(40.02)	0.00
<b>SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
		Dividends	27 Jan 2025		601225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264857802		NEW	02 Jan 2035	26,800	CNE100001T64	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	338.47
		Equity Reset	27 Jan 2025		601225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.750000	582,900.00	3,189972	-	1.000000
SDB3264857802		NEW	02 Jan 2035	26,800	CNE100001T64	CNY	7.272750	90.00	50.0000	ACT/360	2.990616	80,148.51	85,491.25	0.00	(13,410.50)
<b>SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		600248.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.340000	(277.76)	0.611796	-	1.000000
SDB3262115519		NEW	09 Nov 2034	(64)	CNE000001329	CNY	7.272750	100.00	(1,400.0000)	ACT/360	0.596748	(38.19)	(39.15)	0.00	0.96
<b>SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		601015.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.080000	0.00	0.000000	-	0.000000
SDB3263985580		NEW	14 Dec 2034	0	CNE100001VV5	CNY	7.272750	100.00	(1,730.8948)	ACT/360	0.000000	0.00	0.00	0.00	777.87
<b>SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		300821.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.600000	(115,520.00)	1.059139	-	1.000000
SDB3264649799		NEW	02 Jan 2035	(15,200)	CNE100003SH6	CNY	7.272750	100.00	(750.0000)	ACT/360	1.044997	(15,883.95)	(16,098.91)	0.00	214.96
<b>SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.330000	0.00	0.000000	-	0.000000
SDB3265201716		NEW	11 Jan 2035	0	CNE000001FR7	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	285.27
		Equity Reset	27 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.330000	(3,090,907.53)	3.375126	-	1.000000
SDB3265201724		NEW	11 Jan 2035	(127,041)	CNE000001FR7	CNY	7.272750	100.00	(1,275.0000)	ACT/360	3.345365	(424,998.51)	(428,779.37)	0.00	3,278.20
<b>SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.090000	(1,798,038.00)	1.339110	-	1.000000
SDB3264583140		NEW	27 Dec 2034	(178,200)	CNE0000019Y2	CNY	7.272750	100.00	(716.3164)	ACT/360	1.387371	(247,229.51)	(238,629.37)	0.00	(8,600.14)

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<b>066831553 (Cont.)</b>															
<b>SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.160000	(328,488.72)	4.041175	-	1.000000
SDB3264649724		NEW	02 Jan 2035	(10,542)	CNE100004PB3	CNY	7.272750	100.00	(1,667.1997)	ACT/360	4.284487	(45,167.06)	(42,602.06)	0.00	(2,356.09)
<b>SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.060000	8,519,504.00	0.534550	-	1.000000
SDB3260123046		NEW	25 Sep 2034	2,098,400	CNE000001139	CNY	7.272750	90.00	50.0000	ACT/360	0.558248	1,171,427.60	1,121,699.89	0.00	49,727.71
<b>SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.610000	0.00	0.000000	-	0.000000
SDB3264649907		NEW	02 Jan 2035	0	CNE100001ZW4	CNY	7.272750	100.00	(1,746.9895)	ACT/360	0.000000	0.00	0.00	0.00	536.30
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.610000	0.00	0.000000	-	0.000000
SDB3265604060		NEW	18 Jan 2035	0	CNE100001ZW4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(23.25)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.610000	(198,921.00)	4.569877	-	1.000000
SDB3265604097		NEW	18 Jan 2035	(6,100)	CNE100001ZW4	CNY	7.272750	100.00	(1,928.2786)	ACT/360	4.483861	(27,351.55)	(27,876.25)	0.00	524.70
<b>SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.890000	(117,336.00)	6.556582	-	1.000000
SDB3264921655		NEW	05 Jan 2035	(2,400)	CNE100004NC6	CNY	7.272750	100.00	(1,983.3333)	ACT/360	6.722354	(16,133.65)	(15,735.80)	0.00	(397.85)
<b>SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		605098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.530000	845,614.00	4.814183	-	1.000000
SDB3260122681		NEW	25 Sep 2034	23,800	CNE1000052P9	CNY	7.272750	90.00	50.0000	ACT/360	4.885360	116,271.57	114,577.55	0.00	1,694.02
<b>SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264921675		NEW	05 Jan 2035	0	CNE000000LN6	CNY		100.00	(2,208.5872)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.510000	(395,176.00)	1.459823	-	1.000000
SDB3264921675		AMEND	05 Jan 2035	(37,600)	CNE000000LN6	CNY	7.272750	100.00	(2,208.5872)	ACT/360	1.445120	(54,336.51)	(54,889.35)	0.00	552.83
<b>SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.800000	835,680.00	0.704079	-	1.000000
SDB3262055920		NEW	06 Nov 2034	174,100	CNE0000008S7	CNY	7.272750	90.00	50.0000	ACT/360	0.659998	114,905.65	122,580.10	0.00	(7,674.44)
<b>SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.060000	0.00	0.000000	-	0.000000
SDB3261510767		NEW	26 Oct 2034	0	CNE100004ZJ5	CNY	7.272750	100.00	(1,672.4052)	ACT/360	0.000000	0.00	0.00	0.00	796.34
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.060000	0.00	0.000000	-	0.000000
SDB3265345664		NEW	11 Jan 2035	0	CNE100004ZJ5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(41.42)

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.060000	0.00	0.000000	-	0.000000
SDB3265345695		NEW	11 Jan 2035	0	CNE100004ZJ5	CNY	7.272750	100.00	(1,400.0000)	ACT/360	0.000000	0.00	0.00	0.00	13.22
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.060000	0.00	0.000000	-	0.000000
SDB3265406656		NEW	12 Jan 2035	0	CNE100004ZJ5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(32.07)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.060000	(321,622.98)	5.639773	-	1.000000
SDB3265406688		NEW	12 Jan 2035	(7,833)	CNE100004ZJ5	CNY	7.272750	100.00	(1,748.7961)	ACT/360	5.645732	(44,223.02)	(44,176.34)	0.00	(303.49)
<b>SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.063573	(84,267.01)	3.093121	2.00	1.000000
SDB3260123476	Close	NEW	25 Sep 2034	(4,200)	CNE100002R57	CNY	7.273200	90.00	50.0000	ACT/360	2.756399	(11,576.88)	(12,991.11)	(2.32)	0.00
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.030337	(90,136.52)	3.093121	2.00	1.000000
SDB3260123476	Close	NEW	25 Sep 2034	(4,500)	CNE100002R57	CNY	7.273200	90.00	50.0000	ACT/360	2.752753	(12,387.39)	(13,919.04)	(2.48)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.850000	2,429,640.00	3.093121	-	1.000000
SDB3260123476		NEW	25 Sep 2034	122.400	CNE100002R57	CNY	7.272750	90.00	50.0000	ACT/360	2.729366	334,074.40	378,598.01	0.00	(53,260.22)
<b>SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.290000	0.00	0.000000	-	0.000000
SDB3264390192		NEW	21 Dec 2034	0	CNE1000011K6	CNY	7.272750	100.00	(250.0000)	ACT/360	0.000000	0.00	0.00	0.00	46,811.22
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.779430	(109,029.49)	3.405417	2.00	1.000000
SDB3265670320	Open	NEW	18 Jan 2035	(4,400)	CNE1000011K6	CNY	7.273200	100.00	(2,263.6898)	ACT/360	3.405417	(14,983.83)	(14,983.83)	(3.00)	0.00
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.754669	(111,396.01)	3.400877	2.00	1.000000
SDB3265670320	Open	NEW	18 Jan 2035	(4,500)	CNE1000011K6	CNY	7.273200	100.00	(2,263.6898)	ACT/360	3.400877	(15,303.95)	(15,303.95)	(3.06)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265670320		NEW	18 Jan 2035	0	CNE1000011K6	CNY		100.00	(2,359.3559)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.290000	(4,838,568.00)	3.304478	-	1.000000
SDB3265670320		AMEND	18 Jan 2035	(199,200)	CNE1000011K6	CNY	7.272750	100.00	(2,359.3559)	ACT/360	3.339865	(665,301.11)	(658,252.10)	0.00	(7,049.01)
<b>SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	199.140000	4,236,305.22	26.305226	-	1.000000
SDB3260188355		NEW	10 Oct 2034	21,273	CNE100003LY6	CNY	7.272750	90.00	50.0000	ACT/360	27.381664	582,490.14	559,591.06	0.00	21,492.07
<b>SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.080000	1,116,544.00	2.113181	-	1.000000
SDB3260961496		NEW	13 Oct 2034	79,300	CNE0000006D3	CNY	7.272750	90.00	50.0000	ACT/360	1.935994	153,524.32	167,575.26	0.00	(14,050.93)

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264054671		Equity Reset	07 Feb 2025		601727.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.220000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100000D55	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(554.42)
			27 Jan 2025											0.00	
SDB3265201682		Equity Reset	07 Feb 2025		601727.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.220000	0.00	0.000000	-	0.000000
		NEW	11 Jan 2035	0	CNE100000D55	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,676.47
<b>SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265057910		Equity Reset	07 Feb 2025		688660.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.950000	(814.45)	1.139865	-	1.000000
		NEW	05 Jan 2035	(91)	CNE1000051Y3	CNY	7.272750	100.00	(2,250.0000)	ACT/360	1.230621	(111.99)	(103.73)	0.00	(143.87)
<b>SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265127439		Equity Reset	07 Feb 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.100000	(848,250.00)	3.409496	-	1.000000
		NEW	08 Jan 2035	(32,500)	CNE100002G92	CNY	7.272750	100.00	(1,754.9836)	ACT/360	3.588739	(116,634.02)	(110,808.61)	0.00	(9,705.34)
<b>SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3260122972	Buy Open	Upsize Trade NEW	07 Feb 2025 25 Sep 2034		002158.ZK 800 CNE1000006J8	USD CNY	USD 7.273200	90.00	4.330000	USD-Federal Funds-H.15	18.255001 2.509774	14,604.00 2,007.82	2.509774 2,007.82	2.00 (0.40)	1.000000 0.00
			27 Jan 2025											0.84	
SDB3260122972	Buy Open	Upsize Trade NEW	07 Feb 2025 25 Sep 2034		002158.ZK 700 CNE1000006J8	USD CNY	USD 7.273200	90.00	4.330000	USD-Federal Funds-H.15	18.165715 2.498333	12,716.00 1,748.83	2.498333 1,748.83	2.00 (0.35)	1.000000 0.00
			27 Jan 2025											0.00	
SDB3260122972		Equity Reset NEW	07 Feb 2025 25 Sep 2034		002158.ZK 337,900 CNE1000006J8	USD CNY	USD 7.272750	90.00	4.330000	USD-Federal Funds-H.15	18.090000 2.487367	6,112,611.00 840,481.31	2.518622 851,042.28	- 0.00	1.000000 (10,560.97)
<b>SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264983881		Equity Reset NEW	07 Feb 2025 05 Jan 2035		600605.SH 0 CNE000000370	USD CNY	USD 7.272750	100.00	4.330000	USD-Federal Funds-H.15	35.860000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (630.08)
			27 Jan 2025											0.00	
SDB3265959673		Equity Reset NEW	07 Feb 2025 25 Jan 2035		600605.SH (5,900) CNE000000370	USD CNY	USD 7.272750	100.00	4.330000	USD-Federal Funds-H.15	35.860000 4.930735	(211,574.00) (29,091.34)	4.707290 (27,773.01)	- 0.00	1.000000 (1,318.33)
<b>SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123339		Equity Reset NEW	07 Feb 2025 25 Sep 2034		600754.SH 0 CNE000000MK0	USD CNY	USD 7.272750	90.00	4.330000	USD-Federal Funds-H.15	26.360000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (4,218.79)
<b>SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123080		Equity Reset NEW	07 Feb 2025 25 Sep 2034		600639.SH 0 CNE000000404	USD CNY	USD 7.272750	100.00	4.330000	USD-Federal Funds-H.15	10.880000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 411.73
			27 Jan 2025											0.00	
SDB3266169773		Equity Reset NEW	07 Feb 2025 29 Jan 2035		600639.SH (15,700) CNE000000404	USD CNY	USD 7.272750	100.00	4.330000	USD-Federal Funds-H.15	10.880000 1.495995	(170,816.00) (23,487.12)	1.484536 (23,307.22)	- 0.00	1.000000 (179.90)

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.160000	(3,097,344.00)	3.684483	-	1.000000
SDB3263530590	NEW	NEW	07 Dec 2034	(118,400)	CNE1000041Z1	CNY	7.272750	100.00	(1,600.3043)	ACT/360	3.596989	(425,883.50)	(436,242.82)	0.00	10,359.32
<b>SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.213330	(2,464.00)	1.128374	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(300)	CNE000000C17	CNY	7.273200	100.00	(1,800.2070)	ACT/360	1.128374	(338.51)	(338.51)	(0.07)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265465930	NEW	NEW	16 Jan 2035	0	CNE000000C17	CNY	100.00		(1,798.5485)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.170000	(1,381,547.00)	1.111508	-	1.000000
SDB3265465930	AMEND	AMEND	16 Jan 2035	(169,100)	CNE000000C17	CNY	7.272750	100.00	(1,798.5485)	ACT/360	1.123371	(189,962.04)	(187,956.09)	0.00	(2,005.96)
<b>SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600848.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.750000	(215,475.00)	1.379273	-	1.000000
SDB3260123507	NEW	NEW	25 Sep 2034	(22,100)	CNE000000C74	CNY	7.272750	100.00	(1,381.3348)	ACT/360	1.340621	(29,627.72)	(30,481.93)	0.00	854.21
<b>SHANGHAI MECH &amp; ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600835.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.750000	1,382,725.00	2.447185	-	1.000000
SDB3260122947	NEW	NEW	25 Sep 2034	77,900	CNE000000B91	CNY	7.272750	90.00	50.0000	ACT/360	2.440617	190,124.06	190,635.71	0.00	(1,166.37)
<b>SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.650000	0.00	0.000000	-	0.000000
SDB3264716702	NEW	NEW	02 Jan 2035	0	CNE0000011B7	CNY	7.272750	100.00	(10.0000)	ACT/360	0.000000	0.00	0.00	0.00	11,396.72
<b>SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600284.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.090000	(1,164,347.10)	0.848483	-	1.000000
SDB3261985894	NEW	NEW	03 Nov 2034	(191,190)	CNE000001GY1	CNY	7.272750	100.00	(1,804.1348)	ACT/360	0.837372	(160,097.15)	(162,221.44)	0.00	2,124.29
<b>SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123652	NEW	NEW	25 Sep 2034	0	CNE100002TX3	CNY	100.00		(500.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.730000	0.00	0.000000	-	0.000000
SDB3260123652	AMEND	AMEND	25 Sep 2034	0	CNE100002TX3	CNY	7.272750	100.00	(500.0000)	ACT/360	0.000000	0.00	0.00	0.00	12,226.68
<b>SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600662.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.050000	(420,665.00)	0.692368	-	1.000000
SDB3261510770	NEW	NEW	26 Oct 2034	(83,300)	CNE0000002W2	CNY	7.272750	100.00	(1,335.3241)	ACT/360	0.694373	(57,841.27)	(57,674.25)	0.00	(157.46)
<b>SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002028.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	80.780000	0.00	0.000000	-	0.000000
SDB3263868386	NEW	NEW	11 Dec 2034	0	CNE000001KM8	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,197.55)

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002028.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	80.780000	(1,437,884.00)	10.628861	-	1.000000
SDB3265959674		NEW	25 Jan 2035	(17,800)	CNE000001KM8	CNY	7.272750	100.00	(35.0000)	ACT/360	11.107215	(197,708.43)	(189,193.73)	0.00	(8,514.69)
<b>SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300129.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.920000	(78,196.00)	0.962760	-	1.000000
SDB3264328850		NEW	21 Dec 2034	(11,300)	CNE100000VK0	CNY	7.272750	100.00	(2,275.0000)	ACT/360	0.951497	(10,751.92)	(10,879.19)	0.00	127.27
<b>SHANGHAI TONGJI SCIENCE &amp; TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600846.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.050000	0.00	0.000000	-	0.000000
SDB3263645051		NEW	07 Dec 2034	0	CNE000000CL9	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	134.12
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600846.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.050000	0.00	0.000000	-	0.000000
SDB3265127488		NEW	08 Jan 2035	0	CNE000000CL9	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.05
<b>SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600820.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.370000	(6,865,586.00)	0.981020	-	1.000000
SDB3260123654		NEW	25 Sep 2034	(1,077,800)	CNE000000B83	CNY	7.272750	100.00	(488.6528)	ACT/360	0.875872	(944,014.84)	(1,057,342.94)	0.00	113,365.36
<b>SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	124.812212	187,218.32	17.261393	2.00	1.000000
SDB3260427132	Close	NEW	10 Oct 2034	1,500	CNE100005PN5	CNY	7.273200	100.00	(1,394.0204)	ACT/360	17.165439	25,748.16	25,892.09	(5.15)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	124.879997	49,952.00	17.261393	2.00	1.000000
SDB3260427132	Close	NEW	10 Oct 2034	400	CNE100005PN5	CNY	7.273200	100.00	(1,394.0204)	ACT/360	17.169025	6,867.61	6,904.56	(1.37)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427132		NEW	10 Oct 2034	0	CNE100005PN5	CNY		100.00	(1,393.0167)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	124.390000	(3,009,989.22)	17.080932	-	1.000000
SDB3260427132		AMEND	10 Oct 2034	(24,198)	CNE100005PN5	CNY	7.272750	100.00	(1,393.0167)	ACT/360	17.103572	(413,872.24)	(413,324.40)	0.00	1,631.90
<b>SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600641.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.820000	(195,624.00)	2.168014	-	1.000000
SDB3265670282		NEW	18 Jan 2035	(13,200)	CNE0000008P3	CNY	7.272750	100.00	(2,068.5606)	ACT/360	2.037744	(26,898.22)	(28,617.78)	0.00	1,719.56
<b>SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	59.000000	1,911,600.00	6.443341	-	1.000000
SDB3262681148		NEW	16 Nov 2034	32,400	CNE100002ZC4	CNY	7.272750	90.00	50.0000	ACT/360	8.112475	262,844.19	208,764.25	0.00	54,079.94
<b>SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600655.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.630000	(410,427.00)	0.878091	-	1.000000
SDB3264178819		NEW	15 Dec 2034	(72,900)	CNE000000594	CNY	7.272750	100.00	(1,759.8765)	ACT/360	0.774123	(56,433.57)	(64,012.83)	0.00	7,579.27

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600320.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.910000	5,204,210.00	0.535118	-	1.000000
SDB3260122819		NEW	25 Sep 2034	1,331,000	CNE000001683	CNY	7.272750	90.00	50.0000	ACT/360	0.537623	715,576.21	712,241.56	0.00	3,334.65
<b>SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.070000	426,894.00	0.727786	-	1.000000
SDB3263116835		NEW	27 Nov 2034	84,200	CNE000001G20	CNY	7.272750	90.00	50.0000	ACT/360	0.697123	58,697.76	61,279.62	0.00	(2,581.87)
<b>SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601515.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.290000	0.00	0.000000	-	0.000000
SDB3264649841		NEW	02 Jan 2035	0	CNE100001C06	CNY	7.272750	100.00	(700.0000)	ACT/360	0.000000	0.00	0.00	0.00	3,060.49
<b>SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054652		NEW	14 Dec 2034	28,400	CNE000000KZ2	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	104.36
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.030000	177,531.00	1.324648	-	1.000000
SDB3264054652		NEW	14 Dec 2034	17,700	CNE000000KZ2	CNY	7.272750	90.00	50.0000	ACT/360	1.379121	24,410.44	23,446.27	0.00	1,338.43
<b>SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.820000	(977,793.94)	0.522300	-	1.000000
SDB3260123076		NEW	25 Sep 2034	(255,967)	CNE000000LD7	CNY	7.272750	100.00	(1,664.9252)	ACT/360	0.525248	(134,446.15)	(133,691.49)	0.00	6,156.16
<b>SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002500.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.010000	120,200.00	0.857607	-	1.000000
SDB3261097755		NEW	19 Oct 2034	20,000	CNE100000WJ0	CNY	7.272750	90.00	50.0000	ACT/360	0.826372	16,527.44	17,152.14	0.00	(624.70)
<b>SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.010000	3,855,195.00	0.730605	-	1.000000
SDB3261097711		NEW	19 Oct 2034	769,500	CNE100002FD4	CNY	7.272750	90.00	50.0000	ACT/360	0.688873	530,087.77	562,200.55	0.00	(32,112.77)
<b>SHENZHEN CAPCHEM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		300037.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.591924	(43,669.50)	4.505030	2.00	1.000000
SDB3265882574	Close	NEW	25 Jan 2035	(1,300)	CNE100000K15	CNY	7.273200	90.00	50.0000	ACT/360	4.616511	(6,001.46)	(5,856.54)	(1.20)	0.00
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		300037.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.492000	(16,746.00)	4.510049	2.00	1.000000
SDB3265882574	Close	NEW	25 Jan 2035	(500)	CNE100000K15	CNY	7.273200	90.00	50.0000	ACT/360	4.601240	(2,300.62)	(2,255.02)	(0.46)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300037.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.320000	46,648.00	4.510049	-	1.000000
SDB3265882574		NEW	25 Jan 2035	1,400	CNE100000K15	CNY	7.272750	90.00	50.0000	ACT/360	4.581486	6,414.08	6,314.07	0.00	290.53

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<b>066831553 (Cont.)</b>															
<b>SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000019.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.460000	181,526.00	0.897210	-	1.000000
SDB3262115495		NEW	09 Nov 2034	28,100	CNE00000354	CNY	7.272750	90.00	50.0000	ACT/360	0.888247	24,959.74	25,211.60	0.00	(389.83)
<b>SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002957.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.620000	(73,414.00)	2.142652	-	1.000000
SDB3264649898		NEW	02 Jan 2035	(4,700)	CNE100003LR0	CNY	7.272750	100.00	(1,700.0000)	ACT/360	2.147743	(10,094.39)	(10,070.46)	0.00	331.46
<b>SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.110000	0.00	0.000000	-	0.000000
SDB3265057975		NEW	05 Jan 2035	0	CNE100003K95	CNY	7.272750	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	0.00	7,366.30
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.110000	0.00	0.000000	-	0.000000
SDB3265406627		NEW	12 Jan 2035	0	CNE100003K95	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(385.94)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.110000	0.00	0.000000	-	0.000000
SDB3265406674		NEW	12 Jan 2035	0	CNE100003K95	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,472.23)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.110000	0.00	0.000000	-	0.000000
SDB3265959670		NEW	25 Jan 2035	0	CNE100003K95	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	19.50
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.110000	(337,155.00)	4.606900	-	1.000000
SDB3265959713		NEW	25 Jan 2035	(10,500)	CNE100003K95	CNY	7.272750	100.00	(2,234.0116)	ACT/360	4.415111	(46,358.67)	(48,371.40)	0.00	2,611.52
<b>SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	152.110000	8,061.83	23.352042	-	1.000000
SDB3260188342		NEW	10 Oct 2034	53	CNE100005592	CNY	7.272750	90.00	50.0000	ACT/360	20.915060	1,108.50	1,237.66	0.00	(841.00)
<b>SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.640000	(3,404,573.68)	0.932421	-	1.000000
SDB3260123649		NEW	25 Sep 2034	(512,737)	CNE10000JM1	CNY	7.272750	100.00	(1,011.4237)	ACT/360	0.912997	(468,127.34)	(478,086.61)	0.00	9,959.27
<b>SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	78.960000	(1,192,296.00)	10.998675	-	1.000000
SDB3260963070		NEW	13 Oct 2034	(15,100)	CNE100002G84	CNY	7.272750	100.00	(832.2847)	ACT/360	10.856966	(163,940.19)	(166,079.99)	0.00	2,139.81
<b>SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	73.750000	88,500.00	10.475644	-	1.000000
SDB3260122899		NEW	25 Sep 2034	1,200	CNE100005L92	CNY	7.272750	90.00	50.0000	ACT/360	10.140593	12,168.71	12,570.77	0.00	(393.06)
<b>SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002356.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.140000	0.00	0.000000	-	0.000000
SDB3265127431		NEW	08 Jan 2035	0	CNE100000LD6	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(252.58)

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<b>066831553 (Cont.)</b>															
<b>SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.080000	(714,760.96)	4.433243	-	1.000000
SDB3263589453		NEW	07 Dec 2034	(23,762)	CNE100004330	CNY	7.272750	100.00	(2,142.3049)	ACT/360	4.135987	(98,279.32)	(105,342.73)	0.00	10,787.25
<b>SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.190000	0.00	0.000000	-	0.000000
SDB3265531291		NEW	18 Jan 2035	0	CNE100000V46	CNY	7.272750	100.00	(1,361.1464)	ACT/360	0.000000	0.00	0.00	0.00	(37,903.62)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.190000	(240,760.00)	8.622751	-	1.000000
SDB3266169782		NEW	29 Jan 2035	(4,000)	CNE100000V46	CNY	7.272750	100.00	(975.0000)	ACT/360	8.276099	(33,104.40)	(34,491.00)	0.00	1,386.61
<b>SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.810000	0.00	0.000000	-	0.000000
SDB3264716716		NEW	02 Jan 2035	0	CNE1000016J7	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(504.22)
<b>SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.440000	0.00	0.000000	-	0.000000
SDB3265882592		NEW	25 Jan 2035	0	CNE100004PY5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(253.61)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.440000	0.00	0.000000	-	0.000000
SDB3265882621		NEW	25 Jan 2035	0	CNE100004PY5	CNY	7.272750	100.00	(1,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	159.61
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300814.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.440000	0.00	0.000000	-	0.000000
SDB3266102847		NEW	26 Jan 2035	0	CNE100004PY5	CNY	7.272750	100.00	(1,783.3333)	ACT/360	0.000000	0.00	0.00	0.00	384.22
<b>SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688025.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.120000	4,090.20	6.486678	-	1.000000
SDB3260122903		NEW	25 Sep 2034	85	CNE1000062T0	CNY	7.272750	90.00	50.0000	ACT/360	6.616479	562.40	551.37	0.00	11.03
<b>SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.940000	0.00	0.000000	-	0.000000
SDB3260123473		NEW	25 Sep 2034	0	CNE100000BR7	CNY	7.272750	100.00	(1,609.9075)	ACT/360	0.000000	0.00	0.00	0.00	1,812.44
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.940000	0.00	0.000000	-	0.000000
SDB3265465971		NEW	16 Jan 2035	0	CNE100000BR7	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(173.89)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.940000	(1,188,618.00)	1.053827	-	1.000000
SDB3265465998		NEW	16 Jan 2035	(149,700)	CNE100000BR7	CNY	7.272750	100.00	(1,670.0066)	ACT/360	1.091747	(163,434.53)	(157,757.84)	0.00	(5,676.69)
<b>SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	83.877892	(377,450.51)	11.527271	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(4,500)	CNE100005K10	CNY	7.273200	100.00	(2,211.2430)	ACT/360	11.527271	(51,872.72)	(51,872.72)	(10.38)	0.00
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	84.259686	(269,631.00)	11.575870	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(3,200)	CNE100005K10	CNY	7.273200	100.00	(2,211.2430)	ACT/360	11.575870	(37,042.78)	(37,042.78)	(7.41)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		301308.ZK	USD	USD							-	0.000000
SDB3264716720		NEW	02 Jan 2035	0	CNE100005K10	CNY		100.00	(2,208.5271)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301308.ZK	USD	USD							-	1.000000
SDB3264716720		AMEND	02 Jan 2035	(49,300)	CNE100005K10	CNY		7.272750	(2,208.5271)	ACT/360	11.427589	(4,097,323.00)	(563,556.54)	0.00	176.41
<b>SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		301325.ZK	USD	USD							-	0.000000
SDB3264120638		NEW	14 Dec 2034	0	CNE100006202	CNY		7.272750	(1,700.0000)	ACT/360	0.000000	0.00	0.00	0.00	(355.30)
<b>SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002851.ZK	USD	USD							-	0.000000
SDB3264390145		NEW	21 Dec 2034	0	CNE100002JV8	CNY		7.272750	(1,437.7118)	ACT/360	0.000000	0.00	0.00	0.00	(781.67)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002851.ZK	USD	USD							-	0.000000
SDB3265406652		NEW	12 Jan 2035	0	CNE100002JV8	CNY		7.272750	(1,425.0000)	ACT/360	0.000000	0.00	0.00	0.00	5,192.17
<b>SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300760.ZK	USD	USD							-	1.000000
SDB3265406633		NEW	12 Jan 2035	49,600	CNE100003G67	CNY		7.272750	50.0000	ACT/360	31.954900	1,584,963.04	1,574,485.16	0.00	10,477.88
<b>SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000025.ZK	USD	USD							-	1.000000
SDB3263589504		NEW	07 Dec 2034	(176,600)	CNE0000008N8	CNY		7.272750	(2,003.6363)	ACT/360	2.142243	(378,320.11)	(386,841.60)	0.00	9,896.34
<b>SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300047.ZK	USD	USD							-	0.000000
SDB3264716697		NEW	02 Jan 2035	0	CNE100000KJ5	CNY		7.272750	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(68.49)
<b>SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688036.SH	USD	USD							-	0.000000
SDB3265272407		NEW	11 Jan 2035	0	CNE100003P74	CNY		7.272750	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2,838.73
<b>SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002130.ZK	USD	USD							-	1.000000
SDB3265604087		NEW	18 Jan 2035	8,400	CNE1000000C6	CNY		7.272750	50.0000	ACT/360	3.510364	29,487.06	27,837.01	0.00	1,650.05
<b>SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002285.ZK	USD	USD							-	1.000000
SDB3264857833		NEW	02 Jan 2035	37,600	CNE100000FK3	CNY		7.272750	50.0000	ACT/360	0.324499	12,201.16	13,191.48	0.00	(1,006.63)

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<b>066831553 (Cont.)</b>															
<b>SHENZHEN ZHAOWEI MACHINERY &amp; ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260264465		Equity Reset NEW	07 Feb 2025 10 Oct 2034	40	003021.ZK CNE100004934	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	93.250000 12.821835	3,730.00 512.87	10.093272 403.73	- 0.00	1.000000 109.14
<b>SHENZHEN ZHENYE (GROUP) CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265959638		Equity Reset NEW	07 Feb 2025 25 Jan 2035	0	000006.ZK CNE000000164	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.770000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 1,949.42
<b>SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3261097746		Equity Reset NEW	07 Feb 2025 19 Oct 2034	(291,900)	000060.ZK CNE000000FS7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	4.730000 0.650373	(1,380,687.00) (189,843.88)	0.639397 (186,639.90)	- 0.00	1.000000 (3,203.98)
<b>SHIFT CMN</b>															
			27 Jan 2025											0.00	
SDB3266102842	Buy Open	Upsize Trade NEW	29 Jan 2025 25 Jan 2035	3,500	3697.T JP3355400007	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	1,306.771429 1,306.856369	4,573,700.00 4,573,997.29	1,306.856369 4,573,997.29	0.65 (297.29)	1.000000 0.00
<b>SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265670308		Equity Reset NEW	07 Feb 2025 18 Jan 2035	0	000158.ZK CNE0000013X7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	17.790000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 84.05
			27 Jan 2025											0.00	
SDB3265670335		Equity Reset NEW	07 Feb 2025 18 Jan 2035	0	000158.ZK CNE0000013X7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	17.790000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 1,843.90
<b>SHIMADZU CORP. CMN SRS#17697749</b>															
			27 Jan 2025											0.00	
SDB3265604089	Buy Open	Upsize Trade NEW	29 Jan 2025 17 Jan 2035	400	7701.T JP3357200009	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	4,473.250000 4,473.540761	1,789,300.00 1,789,416.30	4,473.540761 1,789,416.30	0.65 (116.30)	1.000000 0.00
<b>SHIMAMURA CO LTD CMN</b>															
			27 Jan 2025											0.00	
SDB3260760813	Buy Open	Upsize Trade NEW	29 Jan 2025 12 Oct 2034	600	8227.T JP3358200008	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	8,531.500001 8,532.054548	5,118,900.00 5,119,232.73	8,532.054548 5,119,232.73	0.65 (332.73)	1.000000 0.00
<b>SHIMANO CORPORATION CMN</b>															
			27 Jan 2025											0.00	
SDB3266236169	Sell Open	New Trade NEW	29 Jan 2025 31 Jan 2035	(100)	7309.T JP3358000002	JPY JPY	JPY	100.00	0.475981	JPY-BOJ-TONAT ACT/365	21,695.000000 21,693.589825	(2,169,500.00) (2,169,358.98)	21,693.589825 (2,169,358.98)	0.65 (141.02)	1.000000 0.00
<b>SHIMIZU CORP CMN</b>															
			27 Jan 2025											0.00	
SDB3265406641	Sell Open	Upsize Trade NEW	29 Jan 2025 11 Jan 2035	(2,000)	1803.T JP3358800005	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	1,335.275000 1,335.188207	(2,670,550.00) (2,670,376.41)	1,335.188207 (2,670,376.41)	0.65 (173.59)	1.000000 0.00
<b>SHINKO ELEC IND CO LTD CMN</b>															
			27 Jan 2025											0.00	
SDB3263242782	Sell Open	Upsize Trade NEW	29 Jan 2025 29 Nov 2034	(1,900)	6967.T JP3375800004	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	5,865.842106 5,865.460826	(11,145,100.00) (11,144,375.57)	5,865.460826 (11,144,375.57)	0.65 (724.43)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600481.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.460000	0.00	0.000000	-	0.000000
SDB3265465983		NEW	16 Jan 2035	0	CNE000001DW2	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	12.26
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600481.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.460000	0.00	0.000000	-	0.000000
SDB3265465994		NEW	16 Jan 2035	0	CNE000001DW2	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	171.08
<b>SIASUN ROBOT&amp;AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Buy	07 Feb 2025		300024.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.299698	109,798.19	2.677681	0.00	1.000000
SDB3265670315	Close	NEW	18 Jan 2035	6,000	CNE100000GH7	CNY	7.273200	100.00	(1,850.0000)	ACT/360	2.516045	15,096.27	16,066.09	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300024.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.160000	0.00	0.000000	-	0.000000
SDB3265670315		NEW	18 Jan 2035	0	CNE100000GH7	CNY	7.272750	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	0.00	958.69
<b>SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.620000	850,094.00	3.869551	-	1.000000
SDB3265057914		NEW	05 Jan 2035	28,700	CNE100003S63	CNY	7.272750	90.00	50.0000	ACT/360	4.072737	116,887.55	111,056.11	0.00	5,831.44
<b>SICHUAN BIKIOM PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688506.SH	USD	USD		4.330000	USD-Federal Funds-H.15	192.830000	0.00	0.000000	-	0.000000
SDB3264255555		NEW	18 Dec 2034	0	CNE100006FN4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(199.38)
<b>SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600839.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.600000	90,300.00	1.299201	-	1.000000
SDB3265057894		NEW	05 Jan 2035	10,500	CNE000000GJ4	CNY	7.272750	90.00	50.0000	ACT/360	1.182496	12,416.21	13,641.61	0.00	(1,225.40)
<b>SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.690000	0.00	0.000000	-	0.000000
SDB3265670295		NEW	18 Jan 2035	0	CNE100000M21	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	156.49
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.690000	0.00	0.000000	-	0.000000
SDB3265670334		NEW	18 Jan 2035	0	CNE100000M21	CNY	7.272750	100.00	(1,650.0000)	ACT/360	0.000000	0.00	0.00	0.00	(154.40)
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.730949	9,934.99	0.681975	2.00	1.000000
SDB3265882583	Close	NEW	25 Jan 2035	2,100	CNE100000M21	CNY	7.273200	100.00	(1,750.0000)	ACT/360	0.650648	1,366.36	1,432.15	(0.27)	0.00
			27 Jan 2025											(2.50)	
	Buy	Full Termination	07 Feb 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.741927	39,357.99	0.681547	2.00	1.000000
SDB3265882583	Close	NEW	25 Jan 2035	8,300	CNE100000M21	CNY	7.273200	100.00	(1,750.0000)	ACT/360	0.651940	5,411.10	5,656.84	(1.08)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.690000	0.00	0.000000	-	0.000000
SDB3265882583		NEW	25 Jan 2035	0	CNE100000M21	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	311.52

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<b>066831553 (Cont.)</b>															
<b>SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.950000	(861,300.00)	0.697741	-	1.000000
SDB3261097789		NEW	19 Oct 2034	(174,000)	CNE10000F38	CNY	7.272750	100.00	(1,259.4683)	ACT/360	0.680623	(118,428.40)	(121,406.96)	0.00	2,978.56
<b>SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603327.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.890000	0.00	0.000000	-	0.000000
SDB3264649817		NEW	02 Jan 2035	0	CNE100003LC2	CNY	7.272750	100.00	(1,775.0000)	ACT/360	0.000000	0.00	0.00	0.00	529.97
<b>SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.900000	(4,233,517.30)	0.276256	-	1.000000
SDB3261862972		NEW	02 Nov 2034	(2,228,167)	CNE100001JM9	CNY	7.272750	100.00	(1,812.7864)	ACT/360	0.261249	(582,106.40)	(615,544.27)	0.00	33,437.87
<b>SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.180000	(870,934.00)	0.994169	-	1.000000
SDB3263985599		NEW	14 Dec 2034	(121,300)	CNE000001DQ4	CNY	7.272750	100.00	(1,490.1690)	ACT/360	0.987247	(119,753.06)	(120,592.70)	0.00	839.64
<b>SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265345621		NEW	11 Jan 2035	0	CNE000000K90	CNY		100.00	(2,259.5890)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600702.SH	USD	USD		4.330000	USD-Federal Funds-H.15	53.460000	(796,554.00)	7.776186	-	1.000000
SDB3265345621		AMEND	11 Jan 2035	(14,900)	CNE000000K90	CNY	7.272750	100.00	(2,259.5890)	ACT/360	7.350727	(109,525.83)	(115,865.18)	0.00	6,339.34
<b>SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.646667	11,594.00	5.995056	2.00	1.000000
SDB3263589436	Close	NEW	07 Dec 2034	300	CNE100003SY1	CNY	7.273200	100.00	(1,729.2105)	ACT/360	5.315081	1,594.52	1,798.52	(0.32)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.460000	(1,065,342.00)	6.095756	-	1.000000
SDB3263589436		NEW	07 Dec 2034	(27,700)	CNE100003SY1	CNY	7.272750	100.00	(1,729.2105)	ACT/360	5.288233	(146,484.05)	(168,852.45)	0.00	22,879.21
<b>SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.270000	(165,217.00)	3.256894	-	1.000000
SDB3265882600		NEW	25 Jan 2035	(7,100)	CNE100001FH7	CNY	7.272750	100.00	(1,730.9859)	ACT/360	3.199615	(22,717.27)	(23,123.94)	0.00	406.68
<b>SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121450		NEW	25 Sep 2034	0	CNE100003ZL3	CNY		100.00	(1,760.2816)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.840000	(2,948,628.48)	4.917359	-	1.000000
SDB3260121450		AMEND	25 Sep 2034	(82,272)	CNE100003ZL3	CNY	7.272750	100.00	(1,760.2816)	ACT/360	4.927985	(405,435.18)	(404,560.97)	0.00	1,398.14

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<b>066831553 (Cont.)</b>															
<b>SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.870000	(1,567,742.26)	4.847939	-	1.000000
SDB3261862977		NEW	02 Nov 2034	(41,398)	CNE100001VVV3	CNY	7.272750	100.00	(1,713.5272)	ACT/360	5.207109	(215,563.90)	(200,694.98)	0.00	(14,868.92)
<b>SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.759639	(606,534.04)	5.148374	2.00	1.000000
SDB3262540432	Close	NEW	16 Nov 2034	(16,500)	CNE1000020P6	CNY	7.273200	90.00	50.0000	ACT/360	5.050159	(83,327.62)	(84,948.17)	(16.68)	0.00
			27 Jan 2025											2.50	
	Sell	Full Termination	07 Feb 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.687052	(366,870.52)	5.011569	2.00	1.000000
SDB3262540432	Close	NEW	16 Nov 2034	(10,000)	CNE1000020P6	CNY	7.273200	90.00	50.0000	ACT/360	5.041872	(50,418.72)	(50,115.69)	(10.09)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.260000	0.00	0.000000	-	0.000000
SDB3262540432		NEW	16 Nov 2034	0	CNE1000020P6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,577.51)
<b>SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.290000	5,676,699.00	0.730605	-	1.000000
SDB3260123479		NEW	25 Sep 2034	1,073,100	CNE100003GS8	CNY	7.272750	90.00	50.0000	ACT/360	0.727373	780,543.97	784,012.23	0.00	(3,468.26)
<b>SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	42.580000	1,119,854.00	5.693120	-	1.000000
SDB3262115552		NEW	09 Nov 2034	26,300	CNE1000027D7	CNY	7.272750	90.00	50.0000	ACT/360	5.854732	153,979.45	149,729.05	0.00	4,250.40
<b>SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649715		NEW	02 Jan 2035	0	CNE100005ZD5	CNY		100.00	(1,000.4716)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	89.270000	(428,496.00)	11.853476	-	1.000000
SDB3264649715		AMEND	02 Jan 2035	(4,800)	CNE100005ZD5	CNY	7.272750	100.00	(1,000.4716)	ACT/360	12.274587	(58,918.02)	(56,896.68)	0.00	(2,161.18)
<b>SOFTBANK CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		9434.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	199.330770	7,773,900.03	199.343726	0.65	1.000000
SDB3266236160	Open	NEW	31 Jan 2035	39,000	JP3732000009	JPY	1.000000	90.00	25.0000	ACT/365	199.343726	7,774,405.31	7,774,405.31	(505.30)	0.00
<b>SOJITZ CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		2768.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,196.000000	(1,917,600.00)	3,195.792260	0.65	1.000000
SDB3263308393	Open	NEW	29 Nov 2034	(600)	JP3663900003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,195.792260	(1,917,475.36)	(1,917,475.36)	(124.64)	0.00
<b>SOMPO HOLDINGS, INC. CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		8630.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,300.000000	1,290,000.00	4,300.279500	0.65	1.000000
SDB3266236198	Open	NEW	31 Jan 2035	300	JP3165000005	JPY	1.000000	90.00	25.0000	ACT/365	4,300.279500	1,290,083.85	1,290,083.85	(83.85)	0.00

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<b>066831553 (Cont.)</b>															
<b>SONY GROUP CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		6758.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,268.363636	14,380,800.00	3,268.576080	0.65	1.000000
SDB3266236184	Open	NEW	31 Jan 2025	4,400	JP3435000009	JPY	1.000000	90.00	25.0000	ACT/365	3,268.576080	14,381,734.75	14,381,734.75	(934.75)	0.00
<b>SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601555.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.500000	122,250.00	1.065181	-	1.000000
SDB3261097738		NEW	19 Oct 2024	16,300	CNE1000019P8	CNY	7.272750	90.00	50.0000	ACT/360	1.031247	16,809.33	17,362.45	0.00	(553.12)
<b>SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600369.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.360000	0.00	0.000000	-	0.000000
SDB3261097734		NEW	19 Oct 2024	0	CNE0000016P6	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(105.94)
<b>SPARK NEW ZEALAND LIMITED CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		SPK.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	2.895703	(4,077.15)	2.895269	1.50	1.000000
SDB3266102825	Open	NEW	25 Jan 2025	(1,408)	NZTELE0001S4	NZD	1.000000	100.00	(35.0000)	ACT/365	2.895269	(4,076.54)	(4,076.54)	(0.61)	0.00
<b>SQUARE ENIX HOLDINGS CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		9684.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	6,194.000000	(1,238,800.00)	6,193.597390	0.65	1.000000
SDB3260121471	Open	NEW	22 Sep 2024	(200)	JP3164630000	JPY	1.000000	92.00	(25.0000)	ACT/365	6,193.597390	(1,238,719.48)	(1,238,719.48)	(80.52)	0.00
<b>SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			27 Jan 2025											0.21	
	Sell	Upsize Trade	29 Jan 2025		SAWAD_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	38.647938	(842,525.05)	1.147021	4.00	1.000000
SDB3266171171	Open	NEW	26 Jan 2025	(21,800)	TH5456010R17	THB	33.680000	100.00	(2,075.0000)	ACT/360	1.147021	(25,005.06)	(25,005.06)	(10.01)	0.00
<b>STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.620000	0.00	0.000000	-	0.000000
SDB3264649798		NEW	02 Jan 2025	0	CNE100000XF6	CNY	7.272750	100.00	(1,849.9049)	ACT/360	0.000000	0.00	0.00	0.00	1,253.90
<b>STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 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 2024	0	CNE100003RN6	CNY		100.00	(1,481.6810)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603290.SH	USD	USD		4.330000	USD-Federal Funds-H.15	84.000000	(786,240.00)	11.795283	-	1.000000
SDB3263707316		AMEND	08 Dec 2024	(9,360)	CNE100003RN6	CNY	7.272750	100.00	(1,481.6810)	ACT/360	11.549964	(108,107.66)	(110,403.85)	0.00	2,296.19
<b>STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.700000	3,869,120.00	1.383370	-	1.000000
SDB3260123528		NEW	25 Sep 2024	361,600	CNE100000T99	CNY	7.272750	90.00	50.0000	ACT/360	1.471245	532,002.19	500,226.59	0.00	41,751.05
<b>SUBARU CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		7270.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,697.461538	(7,013,400.00)	2,697.286203	0.65	1.000000
SDB3265959611	Open	NEW	24 Jan 2025	(2,600)	JP3814800003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,697.286203	(7,012,944.13)	(7,012,944.13)	(455.87)	0.00

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<b>066831553 (Cont.)</b>															
<b>SUFA TECHNOLOGY INDUSTRY CO LTD CNNC CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265959676		Equity Reset NEW	07 Feb 2025 25 Jan 2035		000777.ZK CNE000000RW4	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	16.710000 2.297618	55,143.00 7,582.14	2.392553 7,895.43	- 0.00	1.000000 (313.29)
<b>SUMCO CMN</b>															
			27 Jan 2025											0.00	
SDB3265201668	Sell Open	Upsize Trade NEW	29 Jan 2025 11 Jan 2035		3436.T JP3322930003	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	1,205.823077 1,205.744698	(7,837,850.00) (7,837,340.54)	1,205.744698 (7,837,340.54)	0.65 (509.46)	1.000000 0.00
<b>SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265057904		Equity Reset NEW	07 Feb 2025 05 Jan 2035		600710.SH CNE000000KL2	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	9.530000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 (1,351.54)
<b>SUMITOMO CHEMICAL COMPANY CMN</b>															
			27 Jan 2025											0.00	
SDB3266236236	Sell Open	New Trade NEW	29 Jan 2025 31 Jan 2035		4005.T JP3401400001	JPY JPY	JPY	100.00	0.475981	JPY-BOJ-TONAT ACT/365	341.512857 341.490659	(2,390,590.00) (2,390,434.61)	341.490659 (2,390,434.61)	0.65 (155.39)	1.000000 0.00
<b>SUMITOMO CORPORATION CMN</b>															
			27 Jan 2025											0.00	
SDB3263426690	Sell Open	Upsize Trade NEW	29 Jan 2025 01 Dec 2034		8053.T JP3404600003	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	3,326.000000 3,325.783810	(1,995,600.00) (1,995,470.29)	3,325.783810 (1,995,470.29)	0.65 (129.71)	1.000000 0.00
<b>SUMITOMO DAINIPPON PHARMA CMN</b>															
			27 Jan 2025											0.00	
SDB3260264477	Sell Open	Upsize Trade NEW	29 Jan 2025 27 Sep 2034		4506.T JP3495000006	JPY JPY	JPY	92.00	0.475981	JPY-BOJ-TONAT ACT/365	579.078947 579.041307	(2,200,500.00) (2,200,356.97)	579.041307 (2,200,356.97)	0.65 (143.03)	1.000000 0.00
<b>SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN</b>															
			27 Jan 2025											0.00	
SDB3266102828	Sell Open	Upsize Trade NEW	29 Jan 2025 25 Jan 2035		5802.T JP3407400005	JPY JPY	JPY	100.00	0.475981	JPY-BOJ-TONAT ACT/365	2,927.428572 2,927.238289	(4,098,400.00) (4,098,133.60)	2,927.238289 (4,098,133.60)	0.65 (266.40)	1.000000 0.00
<b>SUMITOMO MITSUI FIN GROUP, INC CMN</b>															
			27 Jan 2025											0.00	
SDB3266102827	Buy Open	Upsize Trade NEW	29 Jan 2025 25 Jan 2035		8316.T JP3890350006	JPY JPY	JPY	90.00	0.475981	JPY-BOJ-TONAT ACT/365	3,833.872340 3,834.121542	18,019,200.00 18,020,371.25	3,834.121542 18,020,371.25	0.65 (1,171.25)	1.000000 0.00
<b>SUMITOMO REALTY &amp; DEV CO LTD CMN</b>															
			27 Jan 2025											0.00	
SDB3266236228	Sell Open	New Trade NEW	29 Jan 2025 31 Jan 2035		8830.T JP3409000001	JPY JPY	JPY	100.00	0.475981	JPY-BOJ-TONAT ACT/365	5,142.500001 5,142.165738	(1,028,500.00) (1,028,433.15)	5,142.165738 (1,028,433.15)	0.65 (66.85)	1.000000 0.00
<b>SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3261790027		Equity Reset NEW	07 Feb 2025 02 Nov 2034		300274.ZK CNE1000018M7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	72.100000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 7.18
			27 Jan 2025											0.84	
SDB3266169797	Buy Close	Partial Termination NEW	07 Feb 2025 29 Jan 2035		300274.ZK CNE1000018M7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	73.191259 10.066003	2,203,056.90 302,986.69	10.233828 308,038.22	2.00 (60.58)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		300274.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	73.312947	571,840.99	10.227606	2.00	1.000000
SDB3266169797	Close	NEW	29 Jan 2035	7,800	CNE1000018M7	CNY	7.273200	100.00	(1,475.0000)	ACT/360	10.079371	78,619.09	79,775.33	(15.72)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300274.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	72.100000	(1,619,366.00)	10.227606	-	1.000000
SDB3266169797		NEW	29 Jan 2035	(22,460)	CNE1000018M7	CNY	7.272750	100.00	(1,475.0000)	ACT/360	9.913719	(222,662.13)	(229,712.03)	0.00	13,257.66
<b>SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		603612.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127466		NEW	08 Jan 2035	0	CNE100002R73	CNY		100.00	(1,201.5167)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603612.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.330000	(264,531.80)	1.955659	-	1.000000
SDB3265127466		AMEND	08 Jan 2035	(18,460)	CNE100002R73	CNY	7.272750	100.00	(1,201.5167)	ACT/360	1.970369	(36,373.01)	(36,101.47)	0.00	(4,619.30)
<b>SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002572.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.380000	0.00	0.000000	-	0.000000
SDB3261928022		NEW	02 Nov 2034	0	CNE100001203	CNY	7.272750	100.00	(2,055.5348)	ACT/360	0.000000	0.00	0.00	0.00	11,321.63
<b>SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300128.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.970000	0.00	0.000000	-	0.000000
SDB3265127446		NEW	08 Jan 2035	0	CNE100000VF0	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,955.32)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300128.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.970000	0.00	0.000000	-	0.000000
SDB3265465942		NEW	16 Jan 2035	0	CNE100000VF0	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	46.12
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300128.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.970000	0.00	0.000000	-	0.000000
SDB3265465981		NEW	16 Jan 2035	0	CNE100000VF0	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	60.30
<b>SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688106.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.880000	557,850.24	2.322542	-	1.000000
SDB3262115452		NEW	09 Nov 2034	33,048	CNE100003ZP4	CNY	7.272750	90.00	50.0000	ACT/360	2.320993	76,704.18	76,755.38	0.00	(51.20)
<b>SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265604041		NEW	18 Jan 2035	0	CNE100003FS0	CNY		100.00	(987.5000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	92.460000	(887,616.00)	13.784253	-	1.000000
SDB3265604041		AMEND	18 Jan 2035	(9,600)	CNE100003FS0	CNY	7.272750	100.00	(987.5000)	ACT/360	12.713210	(122,046.82)	(132,328.83)	0.00	10,298.21
<b>SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688052.SH	USD	USD		4.330000	USD-Federal Funds-H.15	136.700000	(104,712.20)	19.089682	-	1.000000
SDB3264054669		NEW	14 Dec 2034	(766)	CNE100005972	CNY	7.272750	100.00	(1,223.6945)	ACT/360	18.796191	(14,397.88)	(14,622.70)	0.00	224.81

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<b>066831553 (Cont.)</b>															
<b>SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3260122805	Buy	Partial Termination	07 Feb 2025		301030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.875000	3,775.00	3.296598	2.00	1.000000
	Close	NEW	25 Sep 2034	200	CNE100004N83	CNY	7.273200	100.00	(2,103.7250)	ACT/360	2.595014	519.00	659.32	(0.10)	0.00
			27 Jan 2025											0.84	
SDB3260122805	Buy	Partial Termination	07 Feb 2025		301030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.603335	11,162.00	3.296598	2.00	1.000000
	Close	NEW	25 Sep 2034	600	CNE100004N83	CNY	7.273200	100.00	(2,103.7250)	ACT/360	2.558519	1,535.11	1,977.96	(0.31)	0.00
			27 Jan 2025											0.00	
SDB3260122805		Equity Reset	07 Feb 2025		301030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.240000	(500,779.20)	3.284451	-	1.000000
		NEW	25 Sep 2034	(27,455)	CNE100004N83	CNY	7.272750	100.00	(2,103.7250)	ACT/360	2.507992	(68,856.92)	(90,174.61)	0.00	21,900.85
<b>SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263116849		Equity Reset	07 Feb 2025		300394.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	100.800000	302,400.00	12.281841	-	1.000000
		NEW	27 Nov 2034	3,000	CNE100001XQ1	CNY	7.272750	90.00	50.0000	ACT/360	13.859957	41,579.87	36,845.52	0.00	30,480.80
<b>SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264649823		Equity Reset	07 Feb 2025		688698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	50.800000	(66,040.00)	6.008713	-	1.000000
		NEW	02 Jan 2035	(1,300)	CNE100006BK9	CNY	7.272750	100.00	(1,750.0000)	ACT/360	6.984978	(9,080.47)	(7,811.33)	0.00	(1,252.24)
<b>SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
SDB3260123488	Sell	Upsize Trade	07 Feb 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	66.249041	(278,179.72)	9.101509	2.00	1.000000
	Open	NEW	25 Sep 2034	(4,199)	CNE100003RP1	CNY	7.273200	100.00	(1,706.1585)	ACT/360	9.101509	(38,217.24)	(38,217.24)	(7.65)	0.00
			27 Jan 2025											2.50	
SDB3260123488	Sell	Upsize Trade	07 Feb 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	66.040197	(402,911.24)	9.075851	2.00	1.000000
	Open	NEW	25 Sep 2034	(6,101)	CNE100003RP1	CNY	7.273200	100.00	(1,706.1585)	ACT/360	9.075851	(55,371.77)	(55,371.77)	(11.08)	0.00
			27 Jan 2025											0.00	
SDB3260123488		Spread Change	27 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100003RP1	CNY		100.00	(1,639.4765)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
SDB3260123488		Equity Reset	07 Feb 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	65.800000	(5,429,947.60)	8.614112	-	1.000000
		AMEND	25 Sep 2034	(82,522)	CNE100003RP1	CNY	7.272750	100.00	(1,639.4765)	ACT/360	9.047472	(746,615.48)	(710,853.78)	0.00	(50,879.95)
<b>SUZUKI MOTOR CORP CMN</b>															
			27 Jan 2025											0.00	
SDB3266169784	Sell	Upsize Trade	29 Jan 2025		7269.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,875.327586	(5,438,450.00)	1,875.205690	0.65	1.000000
	Open	NEW	26 Jan 2035	(2,900)	JP3397200001	JPY	1.000000	100.00	(25.0000)	ACT/365	1,875.205690	(5,438,096.50)	(5,438,096.50)	(353.50)	0.00
<b>SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264857801		Equity Reset	07 Feb 2025		300740.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.590000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE1000035Z3	CNY	7.272750	100.00	(2,150.0000)	ACT/360	0.000000	0.00	0.00	0.00	918.07
<b>T&amp;D HOLDINGS, INC. CMN</b>															
			27 Jan 2025											0.00	
SDB3266038157	Buy	Upsize Trade	29 Jan 2025		8795.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,900.868422	5,511,650.00	2,901.056978	0.65	1.000000
	Open	NEW	24 Jan 2035	1,900	JP3539220008	JPY	1.000000	90.00	25.0000	ACT/365	2,901.056978	5,512,008.26	5,512,008.26	(358.26)	0.00

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<b>066831553 (Cont.)</b>															
<b>TAKASHIMAYA CO LTD CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		8233.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,251.166667	(375,350.00)	1,251.085341	0.65	1.000000
SDB3264390204	Open	NEW	20 Dec 2034	(300)	JP3456000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,251.085341	(375,325.60)	(375,325.60)	(24.40)	0.00
<b>TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.960000	0.00	0.000000	-	0.000000
SDB3265882568		NEW	25 Jan 2035	0	CNE1000047J2	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(10.86)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.960000	(194.48)	2.006393	-	1.000000
SDB3265882618		NEW	25 Jan 2035	(13)	CNE1000047J2	CNY	7.272750	100.00	(1,750.0000)	ACT/360	2.056994	(26.74)	(26.08)	0.00	(34.14)
<b>TATA CONSULTANCY SERVICES LIMITED CMN</b>															
			27 Jan 2025											12.50	
	Buy	New Trade	28 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,076.839287	18,031,860.17	47.299080	4.00	1.000000
SDB3266240291	Open	NEW	30 Jan 2035	4,423	INE467B01029	INR	86.335000	78.16	75.0000	ACT/360	47.299080	209,203.83	209,203.83	(83.54)	0.00
<b>TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649847		NEW	02 Jan 2035	0	CNE000000RB8	CNY		100.00	(1,650.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.960000	(717.60)	1.674142	-	1.000000
SDB3264649847		AMEND	02 Jan 2035	(60)	CNE000000RB8	CNY	7.272750	100.00	(1,650.0000)	ACT/360	1.644495	(98.67)	(100.45)	0.00	19,999.78
<b>TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.010000	(100.20)	0.686905	-	1.000000
SDB3261789957		NEW	02 Nov 2034	(20)	CNE000001GL8	CNY	7.272750	100.00	(487.5000)	ACT/360	0.688873	(13.78)	(13.74)	0.00	15,102.36
<b>TDK CORP CMN</b>															
			27 Jan 2025											0.00	
	Sell	Partial Termination	29 Jan 2025		6762.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	1,926.372368	(73,202,149.98)	1,870.387730	0.65	1.000000
SDB3265406615	Close	NEW	11 Jan 2035	(38,000)	JP3538800008	JPY	1.000000	90.00	25.0000	ACT/365	1,926.247154	(73,197,391.85)	(71,074,733.74)	(4,758.14)	0.00
<b>TECMO KOEI HOLDINGS CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		3635.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,888.400000	1,888,400.00	1,888.522746	0.65	1.000000
SDB3260121448	Open	NEW	22 Sep 2034	1,000	JP3283460008	JPY	1.000000	90.00	25.0000	ACT/365	1,888.522746	1,888,522.75	1,888,522.75	(122.75)	0.00
<b>TEIJIN LTD CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		3401.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,335.719009	(16,162,200.01)	1,335.632187	0.65	1.000000
SDB3264390198	Open	NEW	20 Dec 2034	(12,100)	JP3544000007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,335.632187	(16,161,149.46)	(16,161,149.46)	(1,050.54)	0.00
<b>TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000829.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.040000	0.00	0.000000	-	0.000000
SDB3263116853		NEW	27 Nov 2034	0	CNE000000TM1	CNY	7.272750	100.00	(1,859.5430)	ACT/360	0.000000	0.00	0.00	0.00	6,969.52

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<b>066831553 (Cont.)</b>															
<b>TERUMO CORP CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		4543.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,080.270834	(14,785,300.00)	3,080.070616	0.65	1.000000
SDB3266236216	Open	NEW	31 Jan 2025	(4,800)	JP3546800008	JPY	1.000000	100.00	(25.0000)	ACT/365	3,080.070616	(14,784,338.96)	(14,784,338.96)	(961.04)	0.00
		Div Pay Ratio Change	27 Jan 2025											0.00	
			27 Jan 2025		4543.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3266236216		NEW	31 Jan 2025	0	JP3546800008	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
<b>THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3265127408		NEW	08 Jan 2025	932.900	CNE100003F27	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	7,191.91
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.176515	(607,133.17)	0.926920	2.00	1.000000
SDB3265127408	Close	NEW	08 Jan 2025	(84,600)	CNE100003F27	CNY	7.273200	90.00	50.0000	ACT/360	0.985933	(83,409.93)	(78,417.43)	(16.70)	0.00
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.171955	(65,981.99)	0.928472	2.00	1.000000
SDB3265127408	Close	NEW	08 Jan 2025	(9,200)	CNE100003F27	CNY	7.273200	90.00	50.0000	ACT/360	0.985636	(9,067.85)	(8,541.94)	(1.81)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.160000	50.12	0.928472	-	1.000000
SDB3265127408		NEW	08 Jan 2025	7	CNE100003F27	CNY	7.272750	90.00	50.0000	ACT/360	0.984497	6.89	6.50	0.00	39,989.47
<b>THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.390000	0.00	0.000000	-	0.000000
SDB3264857847		NEW	02 Jan 2025	0	CNE100003LT6	CNY	7.272750	100.00	(1,479.9295)	ACT/360	0.000000	0.00	0.00	0.00	1,216.67
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3265406608		NEW	12 Jan 2025	(16,200)	CNE100003LT6	CNY		100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	(279.67)
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406608		NEW	12 Jan 2025	0	CNE100003LT6	CNY		100.00	(1,743.3641)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.390000	(524,718.00)	4.760352	-	1.000000
SDB3265406608		AMEND	12 Jan 2025	(16,200)	CNE100003LT6	CNY	7.272750	100.00	(1,743.3641)	ACT/360	4.453611	(72,148.50)	(77,117.70)	0.00	4,969.20
<b>TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.530000	0.00	0.000000	-	0.000000
SDB3260123545		NEW	25 Sep 2024	0	CNE000000ZV9	CNY	7.272750	100.00	(311.7805)	ACT/360	0.000000	0.00	0.00	0.00	3,815.13
<b>TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600717.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.760000	0.00	0.000000	-	0.000000
SDB3260188351		NEW	10 Oct 2024	0	CNE000000L16	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,838.29)
<b>TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688819.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.500000	2,597.00	3.717208	-	1.000000
SDB3260122933		NEW	25 Sep 2024	98	CNE100004C29	CNY	7.272750	90.00	50.0000	ACT/360	3.643739	357.09	364.29	0.00	(582.60)

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<b>066831553 (Cont.)</b>															
<b>TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002283.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.480000	612,116.00	0.726246	-	1.000000
SDB3264453049		NEW	21 Dec 2034	111,700	CNE100000F79	CNY	7.272750	90.00	50.0000	ACT/360	0.753498	84,165.73	81,121.63	0.00	3,044.10
<b>TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.240000	(340,032.00)	2.926537	-	1.000000
SDB3264054751		NEW	14 Dec 2034	(16,800)	CNE000000S27	CNY	7.272750	100.00	(1,781.3988)	ACT/360	2.782991	(46,754.25)	(49,165.82)	0.00	2,411.57
<b>TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520311		NEW	22 Dec 2034	17,700	CNE000000ZW7	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	573.73
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.990000	644,221.00	4.882160	-	1.000000
SDB3264520311		NEW	22 Dec 2034	17,900	CNE000000ZW7	CNY	7.272750	90.00	50.0000	ACT/360	4.948610	88,580.12	87,390.66	0.00	1,189.46
<b>TIS INC. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		3626.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,383.000000	10,149,000.00	3,383.219895	0.65	1.000000
SDB3264753520	Open	NEW	27 Dec 2034	3,000	JP3104890003	JPY	1.000000	90.00	25.0000	ACT/365	3,383.219895	10,149,659.69	10,149,659.69	(659.68)	0.00
<b>TObU RAILWAY CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		9001.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,646.722222	4,764,100.00	2,646.894259	0.65	1.000000
SDB3260121489	Open	NEW	22 Sep 2034	1,800	JP3597800006	JPY	1.000000	90.00	25.0000	ACT/365	2,646.894259	4,764,409.67	4,764,409.67	(309.67)	0.00
<b>TOHO GAS CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		9533.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,867.600000	(3,867,600.00)	3,867.348606	0.65	1.000000
SDB3264520301	Open	NEW	21 Dec 2034	(1,000)	JP3600200004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,867.348606	(3,867,348.61)	(3,867,348.61)	(251.39)	0.00
<b>TOHOKU ELECTRIC POWER CO INC CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		9506.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,128.817073	(4,628,150.00)	1,128.743700	0.65	1.000000
SDB3263589455	Open	NEW	06 Dec 2034	(4,100)	JP3605400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,128.743700	(4,627,849.17)	(4,627,849.17)	(300.83)	0.00
<b>TOKIO MARINE HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	29 Jan 2025		8766.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	5,221.857143	10,965,900.00	5,222.196564	0.65	1.000000
SDB3264054743	Open	NEW	13 Dec 2034	2,100	JP3910660004	JPY	1.000000	90.00	25.0000	ACT/365	5,222.196564	10,966,612.78	10,966,612.78	(712.78)	0.00
<b>TOKYO ELECTRIC POWER CMN</b>															
			27 Jan 2025											0.00	
	Sell	Partial Termination	29 Jan 2025		9501.T	JPY	JPY		0.477000	JPY-BOJ-TONAT	428.032569	(9,331,110.00)	430.745530	0.65	1.000000
SDB3265465916	Close	NEW	12 Jan 2035	(21,800)	JP3585800000	JPY	1.000000	90.00	25.0000	ACT/365	428.004747	(9,330,503.48)	(9,390,252.56)	(606.52)	0.00
<b>TOKYO GAS CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		9531.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,107.000000	(1,642,800.00)	4,106.733045	0.65	1.000000
SDB3265604066	Open	NEW	17 Jan 2035	(400)	JP3573000001	JPY	1.000000	92.00	(25.0000)	ACT/365	4,106.733045	(1,642,693.22)	(1,642,693.22)	(106.78)	0.00

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<b>066831553 (Cont.)</b>															
<b>TOKYO KEIKI INC. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		7721.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,196.250000	(1,278,500.00)	3,196.042244	0.65	1.000000
SDB3264649713	Open	NEW	27 Dec 2034	(400)	JP3624000000	JPY	1.000000	92.00	(40.0000)	ACT/365	3,196.042244	(1,278,416.90)	(1,278,416.90)	(83.10)	0.00
<b>TOKYO SEIMITSU CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		7729.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	7,746.000000	(774,600.00)	7,745.496510	0.65	1.000000
SDB3266236180	Open	NEW	31 Jan 2035	(100)	JP3580200008	JPY	1.000000	100.00	(25.0000)	ACT/365	7,745.496510	(774,549.65)	(774,549.65)	(50.35)	0.00
<b>TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.780000	4,579,494.00	0.897374	-	1.000000
SDB3260123446		NEW	25 Sep 2034	792,300	CNE100002524	CNY	7.272750	90.00	50.0000	ACT/360	0.794748	629,678.84	710,989.39	0.00	(81,310.55)
<b>TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600867.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.690000	(266,843.00)	1.100687	-	1.000000
SDB3260488585		NEW	11 Oct 2034	(34,700)	CNE000000H87	CNY	7.272750	100.00	(1,786.2391)	ACT/360	1.057372	(36,690.81)	(38,193.84)	0.00	1,503.03
<b>TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601233.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.930000	(4,662,244.00)	1.636049	-	1.000000
SDB3260123670		NEW	25 Sep 2034	(390,800)	CNE1000012X7	CNY	7.272750	100.00	(1,719.4613)	ACT/360	1.640370	(641,056.60)	(639,367.85)	0.00	637.24
<b>TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		605108.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.660000	0.00	0.000000	-	0.000000
SDB3265127418		NEW	08 Jan 2035	0	CNE10000041X6	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	978.36
<b>TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600438.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.460000	0.00	0.000000	-	0.000000
SDB3264390135		NEW	21 Dec 2034	0	CNE0000001GS3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,013.25)
<b>TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.400000	1,246,320.00	0.751094	-	1.000000
SDB3262540429		NEW	16 Nov 2034	230,800	CNE000000NK8	CNY	7.272750	90.00	50.0000	ACT/360	0.742498	171,368.54	173,352.47	0.00	(1,983.93)
<b>TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upsize Trade	03 Feb 2025		6110.HK	HKD	HKD		3.969010	HKD-HONIX	2.897639	104,315.00	2.897987	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	36,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.897987	104,327.53	104,327.53	(12.52)	0.00
			27 Jan 2025											10.85	
	Buy	Upsize Trade	03 Feb 2025		6110.HK	HKD	HKD		3.969010	HKD-HONIX	2.901666	17,410.00	2.905163	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	6,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.905163	17,430.98	17,430.98	(2.09)	0.00
<b>TOYO SEIKAN GROUP HOLDINGS, LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upsize Trade	29 Jan 2025		5901.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,365.000000	(709,500.00)	2,364.846275	0.65	1.000000
SDB3261928008	Open	NEW	01 Nov 2034	(300)	JP3613400005	JPY	1.000000	92.00	(25.0000)	ACT/365	2,364.846275	(709,453.88)	(709,453.88)	(46.12)	0.00

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<b>066831553 (Cont.)</b>															
<b>TOYO SUISAN KAISHA, LTD. CMN</b>															
			27 Jan 2025											0.00	
	Buy	New Trade	29 Jan 2025		2875.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	10,150.000000	1,015,000.00		0.65	1.000000
SDB3266236197	Open	NEW	31 Jan 2035	100	JP3613000003	JPY	1.000000	90.00	25.0000	ACT/365	10,150.659750	1,015,065.97	10,150.659750	(65.97)	0.00
<b>TOYO TANSO CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		5310.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,025.000000	2,415,000.00	4,025.261625	0.65	1.000000
SDB3265670269	Open	NEW	17 Jan 2035	600	JP3616000000	JPY	1.000000	90.00	25.0000	ACT/365	4,025.261625	2,415,156.98	2,415,156.98	(156.97)	0.00
<b>TOYOTA INDUSTRIES CMN</b>															
			27 Jan 2025											0.00	
		Div Pay Ratio Change	27 Jan 2025		6201.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3266169778		NEW	26 Jan 2035	0	JP3634600005	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		6201.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	13,258.000000	(6,629,000.00)	13,257.138230	0.65	1.000000
SDB3266169778	Open	AMEND	26 Jan 2035	(500)	JP3634600005	JPY	1.000000	92.00	(25.0000)	ACT/365	13,257.138230	(6,628,569.12)	(6,628,569.12)	(430.88)	0.00
<b>TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000727.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.630000	(1,656,071.55)	0.369543	-	1.000000
SDB3260123498		NEW	25 Sep 2034	(629,685)	CNE0000002J9	CNY	7.272750	100.00	(1,036.5170)	ACT/360	0.361624	(227,709.21)	(232,695.39)	0.00	4,986.18
<b>TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		688599.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.430002	(3,486.00)	2.635640	2.00	1.000000
SDB3262055919	Close	NEW	06 Nov 2034	(200)	CNE100003ZR0	CNY	7.273200	90.00	50.0000	ACT/360	2.395391	(479.08)	(527.13)	(0.10)	0.00
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		688599.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.248980	(8,624.49)	2.635640	2.00	1.000000
SDB3262055919	Close	NEW	06 Nov 2034	(500)	CNE100003ZR0	CNY	7.273200	90.00	50.0000	ACT/360	2.369721	(1,184.86)	(1,317.82)	(0.24)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688599.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.220000	1,682,204.58	2.616317	-	1.000000
SDB3262055919		NEW	06 Nov 2034	97,689	CNE100003ZR0	CNY	7.272750	90.00	50.0000	ACT/360	2.367743	231,302.45	255,585.36	0.00	(24,463.93)
<b>TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Upside Trade	07 Feb 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.798002	3,399.00	0.934930	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	500	CNE000000RK9	CNY	7.273200	90.00	50.0000	ACT/360	0.934930	467.46	467.46	(0.09)	0.00
			27 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Feb 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.848336	4,109.00	0.941538	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	600	CNE000000RK9	CNY	7.273200	90.00	50.0000	ACT/360	0.941538	564.92	564.92	(0.11)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.760000	2,928,432.00	0.923906	-	1.000000
SDB3262540433		NEW	16 Nov 2034	433,200	CNE000000RK9	CNY	7.272750	90.00	50.0000	ACT/360	0.929497	402,658.10	400,236.02	0.00	2,422.08
<b>TSUBURAYA FIELDS HOLDINGS CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		2767.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,852.000000	(185,200.00)	1,851.879620	0.65	1.000000
SDB3260961441	Open	NEW	12 Oct 2034	(100)	JP3802680003	JPY	1.000000	92.00	(615.7828)	ACT/365	1,851.879620	(185,187.96)	(185,187.96)	(12.04)	0.00

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<b>066831553 (Cont.)</b>															
<b>TSUBURAYA FIELDS HOLDINGS CMN (Cont.)</b>															
		Spread Change	27 Jan 2025											0.00	
SDB3260961441		NEW	27 Jan 2025 12 Oct 2034		2767.T JP3802680003	JPY JPY	JPY	92.00	0.227000 (614.2131)	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>TSURUHA HOLDINGS CMN</b>															
	Sell	Upside Trade	27 Jan 2025											0.00	
SDB3265345620	Open	NEW	29 Jan 2025 11 Jan 2035	(500)	3391.T JP3536150000	JPY JPY	JPY	92.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	9,226.200000 9,225.600297	(4,613,100.00) (4,612,800.15)	9,225.600297 (4,612,800.15)	0.65 (299.85)	1.000000 0.00
<b>UBE INDUSTRIES LTD CMN</b>															
	Sell	Upside Trade	27 Jan 2025											0.00	
SDB3264921645	Open	NEW	29 Jan 2025 09 Jan 2035	(200)	4208.T JP3158800007	JPY JPY	JPY	92.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	2,346.500001 2,346.347478	(469,300.00) (469,269.50)	2,346.347478 (469,269.50)	0.65 (30.50)	1.000000 0.00
<b>ULVAC, INC. CMN</b>															
	Sell	Upside Trade	27 Jan 2025											0.00	
SDB3260264441	Open	NEW	29 Jan 2025 27 Sep 2034	(200)	6728.T JP3126190002	JPY JPY	JPY	92.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	6,145.000000 6,144.600575	(1,229,000.00) (1,228,920.11)	6,144.600575 (1,228,920.11)	0.65 (79.89)	1.000000 0.00
<b>UNICHARM CMN</b>															
	Sell	Upside Trade	27 Jan 2025											0.00	
SDB3264328847	Open	NEW	29 Jan 2025 20 Dec 2034	(4,600)	8113.T JP3951600000	JPY JPY	JPY	92.00	0.475981 (25.0000)	JPY-BOJ-TONAT ACT/365	1,230.271739 1,230.191771	(5,659,250.00) (5,658,882.15)	1,230.191771 (5,658,882.15)	0.65 (367.85)	1.000000 0.00
<b>USS CO LTD CMN</b>															
	Buy	Upside Trade	27 Jan 2025											0.00	
SDB3260121491	Open	NEW	29 Jan 2025 22 Sep 2034	2,900	4732.T JP3944130008	JPY JPY	JPY	90.00	0.475981 25.0000	JPY-BOJ-TONAT ACT/365	1,373.189655 1,373.278912	3,982,250.00 3,982,508.84	1,373.278912 3,982,508.84	0.65 (258.85)	1.000000 0.00
<b>VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3263186001		NEW	07 Feb 2025 30 Nov 2034	(52)	688153.SH CNE1000059G3	USD CNY	USD	100.00	4.330000 (2,350.0000)	USD-Federal Funds-H.15 ACT/360	31.680000 4.355986	(1,647.36) (226.51)	4.569353 (237.61)	- 0.00	1.000000 11.10
<b>VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3265057935		NEW	07 Feb 2025 05 Jan 2035	0	300755.ZK CNE100003JR4	USD CNY	USD	100.00	4.330000 (1,675.0000)	USD-Federal Funds-H.15 ACT/360	17.210000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 123.45
<b>VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	27 Jan 2025											0.00	
SDB3260123592		NEW	27 Jan 2025 25 Sep 2034	0	002439.ZK CNE100000QJ2	USD CNY	USD	100.00	4.330000 (1,038.8522)	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
		Equity Reset	27 Jan 2025											0.00	
SDB3260123592		AMEND	07 Feb 2025 25 Sep 2034	0	002439.ZK CNE100000QJ2	USD CNY	USD	100.00	4.330000 (1,038.8522)	USD-Federal Funds-H.15 ACT/360	14.980000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 98,586.85
		Equity Reset	27 Jan 2025											0.00	
SDB3266169775		NEW	07 Feb 2025 29 Jan 2035	0	002439.ZK CNE100000QJ2	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	14.980000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 194.02
		Equity Reset	27 Jan 2025											2.50	
SDB3266169862	Sell	Upside Trade	07 Feb 2025 29 Jan 2035	(1,200)	002439.ZK CNE100000QJ2	USD CNY	USD	100.00	4.330000 (1,600.0000)	USD-Federal Funds-H.15 ACT/360	15.058336 2.069455	(18,070.00) (2,483.35)	2.069455 (2,483.35)	2.00 (0.50)	1.000000 0.00

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<b>06831553 (Cont.)</b>															
<b>VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.152836	(1,272,838.22)	2.081746	2.00	1.000000
SDB3266169862	Open	NEW	29 Jan 2035	(84,000)	CNE100000QJ2	CNY	7.273200	100.00	(1,600.0000)	ACT/360	2.081746	(174,866.66)	(174,866.66)	(35.00)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.980000	(1,292,774.00)	2.080036	-	1.000000
SDB3266169862		NEW	29 Jan 2035	(86,300)	CNE100000QJ2	CNY	7.272750	100.00	(1,600.0000)	ACT/360	2.059744	(177,755.91)	(179,507.10)	0.00	1,751.19
<b>VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.990000	(2,207,783.34)	7.108149	-	1.000000
SDB3262681183		NEW	16 Nov 2034	(45,066)	CNE100004413	CNY	7.272750	100.00	(1,780.2241)	ACT/360	6.736104	(303,569.26)	(320,335.84)	0.00	16,766.57
<b>VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300476.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	53.230000	0.00	0.000000	-	0.000000
SDB3260123379		NEW	25 Sep 2034	0	CNE100020V4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2,253.07
<b>VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000681.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.180000	0.00	0.000000	-	0.000000
SDB3264328853		NEW	21 Dec 2034	0	CNE000000BW8	CNY	7.272750	100.00	(1,493.7500)	ACT/360	0.000000	0.00	0.00	0.00	(1,093.32)
<b>VOBILE GROUP LIMITED CMN</b>															
			27 Jan 2025											10.85	
	Sell	Upsize Trade	03 Feb 2025		3738.HK	HKD	HKD		3.969010	HKD-HONIX	3.440000	(3,440.00)	3.435855	1.20	1.000000
SDB3265057981	Open	NEW	04 Jan 2035	(1,000)	KYG9390R1103	HKD	1.000000	100.00	(1,525.0000)	ACT/365	3.435855	(3,435.86)	(3,435.86)	(0.41)	0.00
<b>WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		002739.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260588346		NEW	12 Oct 2034	0	CNE100001WW1	CNY		100.00	(1,681.8525)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002739.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.000000	(1,390,433.00)	1.595355	-	1.000000
SDB3260588346		AMEND	12 Oct 2034	(126,403)	CNE100001WW1	CNY	7.272750	100.00	(1,681.8525)	ACT/360	1.512495	(191,183.91)	(201,657.60)	0.00	10,473.70
<b>WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.588435	(415,066.65)	1.436673	2.00	1.000000
SDB3260961820	Close	NEW	13 Oct 2034	(39,200)	CNE100000GQ8	CNY	7.273200	90.00	50.0000	ACT/360	1.455160	(57,042.27)	(56,317.59)	(11.41)	0.00
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.662726	(105,560.99)	1.220467	2.00	1.000000
SDB3260961820	Close	NEW	13 Oct 2034	(9,900)	CNE100000GQ8	CNY	7.273200	90.00	50.0000	ACT/360	1.464880	(14,502.31)	(12,082.63)	(2.90)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.410000	139,494.00	1.209915	-	1.000000
SDB3260961820		NEW	13 Oct 2034	13,400	CNE100000GQ8	CNY	7.272750	90.00	50.0000	ACT/360	1.431371	19,180.37	16,212.86	0.00	5,907.76
<b>WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.530000	0.00	0.000000	-	0.000000
SDB3264178802		NEW	15 Dec 2034	0	CNE0000016J9	CNY	7.272750	100.00	(525.0000)	ACT/360	0.000000	0.00	0.00	0.00	26,462.09

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<b>066831553 (Cont.)</b>															
<b>WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265406636		Equity Reset	07 Feb 2025		000338.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.400000	0.00	0.000000	-	0.000000
		NEW	12 Jan 2035	0	CNE1000000D4	CNY	7.272750	100.00	(775.0000)	ACT/360	0.000000	0.00	0.00	0.00	(2,938.23)
<b>WEIMOB INC CMN</b>															
			27 Jan 2025											0.00	
SDB3263645006		Spread Change	27 Jan 2025		2013.HK	HKD	HKD		3.969010	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	06 Dec 2034	0	KYG9T20A1060	HKD		100.00	(2,228.2640)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264054655		Equity Reset	07 Feb 2025		603609.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.930000	568,581.00	1.162482	-	1.000000
		NEW	14 Dec 2034	71,700	CNE100001VB7	CNY	7.272750	90.00	50.0000	ACT/360	1.090372	78,179.67	83,349.99	0.00	(5,170.32)
<b>WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260588440		Equity Reset	07 Feb 2025		601168.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.430000	2,227,554.00	2.194546	-	1.000000
		NEW	12 Oct 2034	127,800	CNE100000619	CNY	7.272750	90.00	50.0000	ACT/360	2.396618	306,287.78	280,462.98	0.00	25,957.32
<b>WESTONE INFORMATION INDUSTRY INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3266102839		Equity Reset	07 Feb 2025		002268.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.950000	(264,770.00)	2.204217	-	1.000000
		NEW	26 Jan 2035	(16,600)	CNE100000CM6	CNY	7.272750	100.00	(825.0000)	ACT/360	2.193118	(36,405.76)	(36,590.01)	0.00	184.25
<b>WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265959632		Equity Reset	07 Feb 2025		603773.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.030000	(147,677.00)	3.566356	-	1.000000
		NEW	25 Jan 2035	(5,900)	CNE100003FJ9	CNY	7.272750	100.00	(1,850.0000)	ACT/360	3.441614	(20,305.52)	(21,041.50)	0.00	735.98
<b>WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3265465931	Buy Open	Upsize Trade	07 Feb 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.023337	21,614.00	4.954294	2.00	1.000000
		NEW	16 Jan 2035	600	CNE100003RR7	CNY	7.273200	90.00	50.0000	ACT/360	4.954294	2,972.58	2,972.58	(0.59)	0.00
			27 Jan 2025											0.00	
SDB3265465931		Equity Reset	07 Feb 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.760000	693,744.00	4.554618	-	1.000000
		NEW	16 Jan 2035	19,400	CNE100003RR7	CNY	7.272750	90.00	50.0000	ACT/360	4.916985	95,389.51	88,359.60	0.00	7,029.91
<b>WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3263040666		Equity Reset	07 Feb 2025		300888.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.510000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE1000047Z8	CNY	7.272750	100.00	(1,500.0000)	ACT/360	0.000000	0.00	0.00	0.00	411.50
<b>WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265201693		Equity Reset	07 Feb 2025		600157.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.560000	0.00	0.000000	-	0.000000
		NEW	11 Jan 2035	0	CNE000000WD4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(894.83)
<b>WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123077		Equity Reset	07 Feb 2025		600580.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.690000	1,849,686.00	2.338709	-	1.000000
		NEW	25 Sep 2034	89,400	CNE000001BJ3	CNY	7.272750	90.00	50.0000	ACT/360	2.844866	254,331.02	209,080.63	0.00	45,293.63

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<b>066831553 (Cont.)</b>															
<b>WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.135000	(4,227.00)	2.904566	2.00	1.000000
SDB3264255569	Open	NEW	18 Dec 2034	(200)	CNE100003F35	CNY	7.273200	100.00	(1,794.8463)	ACT/360	2.904566	(580.91)	(580.91)	(0.12)	0.00
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.853997	(10,427.00)	2.864990	2.00	1.000000
SDB3264255569	Open	NEW	18 Dec 2034	(500)	CNE100003F35	CNY	7.273200	100.00	(1,794.8463)	ACT/360	2.864990	(1,432.49)	(1,432.49)	(0.29)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264255569		NEW	18 Dec 2034	0	CNE100003F35	CNY		100.00	(1,772.9412)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.540000	(603,300.88)	2.877335	-	1.000000
SDB3264255569		AMEND	18 Dec 2034	(29,372)	CNE100003F35	CNY	7.272750	100.00	(1,772.9412)	ACT/360	2.824241	(82,953.61)	(84,513.10)	0.00	1,344.33
<b>WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000501.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.380000	0.00	0.000000	-	0.000000
SDB3264390197		NEW	21 Dec 2034	0	CNE000000024	CNY	7.272750	100.00	(1,950.0000)	ACT/360	0.000000	0.00	0.00	0.00	3,042.88
<b>WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.520000	0.00	0.000000	-	0.000000
SDB3265057906		NEW	05 Jan 2035	0	CNE000000V71	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	193.34
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.520000	0.00	0.000000	-	0.000000
SDB3265057985		NEW	05 Jan 2035	0	CNE000000V71	CNY	7.272750	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	0.00	20.20
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.520000	0.00	0.000000	-	0.000000
SDB3265201667		NEW	11 Jan 2035	0	CNE000000V71	CNY	7.272750	100.00	(2,050.0000)	ACT/360	0.000000	0.00	0.00	0.00	(11.50)
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.521536	(24,755.99)	1.308537	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(2,600)	CNE000000V71	CNY	7.273200	100.00	(1,719.5054)	ACT/360	1.308537	(3,402.20)	(3,402.20)	(0.68)	0.00
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.562854	(46,857.98)	1.313776	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(4,900)	CNE000000V71	CNY	7.273200	100.00	(1,719.5054)	ACT/360	1.313776	(6,437.50)	(6,437.50)	(1.29)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406643		NEW	12 Jan 2035	0	CNE000000V71	CNY		100.00	(1,716.5887)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.520000	(1,303,288.00)	1.233240	-	1.000000
SDB3265406643		AMEND	12 Jan 2035	(136,900)	CNE000000V71	CNY	7.272750	100.00	(1,716.5887)	ACT/360	1.308996	(179,201.55)	(168,830.61)	0.00	(12,155.18)
<b>WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002414.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.520000	(508.56)	1.014653	-	1.000000
SDB3261097754		NEW	19 Oct 2034	(78)	CNE100000RK8	CNY	7.272750	100.00	(871.2431)	ACT/360	0.896497	(69.93)	(79.14)	0.00	3,992.26
<b>WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		300567.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	58.952823	135,591.49	8.780914	2.00	1.000000
SDB3263186013	Close	NEW	30 Nov 2034	2,300	CNE100002DN8	CNY	7.273200	100.00	(1,725.0000)	ACT/360	8.105081	18,641.69	20,196.10	(3.73)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.84	
SDB3263186013	Buy	Partial Termination	07 Feb 2025		300567.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	58.737503	46,990.00	8.780914	2.00	1.000000
	Close	NEW	30 Nov 2034	800	CNE100002DN8	CNY	7.273200	100.00	(1,725.0000)	ACT/360	8.078176	6,462.54	7,024.73	(1.29)	0.00
			27 Jan 2025											0.00	
SDB3263186013		Equity Reset	07 Feb 2025		300567.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.780000	(335,124.00)	8.780914	-	1.000000
		NEW	30 Nov 2034	(5,800)	CNE100002DN8	CNY	7.272750	100.00	(1,725.0000)	ACT/360	7.944725	(46,079.40)	(50,929.30)	0.00	14,040.77
<b>WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3264921686		Equity Reset	07 Feb 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	55.360000	0.00	0.000000	-	0.000000
		NEW	05 Jan 2035	0	CNE1000031K4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,554.87)
			27 Jan 2025											0.00	
SDB3265882608		Equity Reset	07 Feb 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	55.360000	0.00	0.000000	-	0.000000
		NEW	25 Jan 2035	0	CNE1000031K4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(685.39)
<b>WUXI HUAGUANG ENVIRONMENT &amp; ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262055929		Equity Reset	07 Feb 2025		600475.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.020000	(755,876.00)	1.222697	-	1.000000
		NEW	06 Nov 2034	(83,800)	CNE000001FD7	CNY	7.272750	100.00	(1,586.3066)	ACT/360	1.240246	(103,932.61)	(102,462.00)	0.00	(606.64)
<b>WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262322921		Equity Reset	07 Feb 2025		300450.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.440000	(709,560.00)	2.733964	-	1.000000
		NEW	10 Nov 2034	(36,500)	CNE100001ZF9	CNY	7.272750	100.00	(1,475.0000)	ACT/360	2.672992	(97,564.21)	(99,789.69)	0.00	8,518.53
<b>WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265465992		Equity Reset	07 Feb 2025		603185.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.430000	(152,757.00)	2.042532	-	1.000000
		NEW	16 Jan 2035	(9,900)	CNE100003JF9	CNY	7.272750	100.00	(1,825.0000)	ACT/360	2.121618	(21,004.02)	(20,221.06)	0.00	(782.95)
<b>WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265057917		Equity Reset	07 Feb 2025		600667.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.770000	251,167.00	0.901461	-	1.000000
		NEW	05 Jan 2035	37,100	CNE000000B00	CNY	7.272750	90.00	50.0000	ACT/360	0.930872	34,535.35	33,444.21	0.00	1,091.15
<b>XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
SDB3265057949	Buy	Partial Termination	07 Feb 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.635229	837,584.62	1.078333	2.00	1.000000
	Close	NEW	05 Jan 2035	109,700	CNE000000FH0	CNY	7.273200	100.00	(525.0000)	ACT/360	1.050074	115,193.12	118,293.18	(23.03)	0.00
			27 Jan 2025											(2.50)	
SDB3265057949	Buy	Partial Termination	07 Feb 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.637053	1,363,213.96	1.078654	2.00	1.000000
	Close	NEW	05 Jan 2035	178,500	CNE000000FH0	CNY	7.273200	100.00	(525.0000)	ACT/360	1.049974	187,420.36	192,539.74	(37.49)	0.00
			27 Jan 2025											0.00	
SDB3265057949		Equity Reset	07 Feb 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.640000	(6,306,820.00)	1.032801	-	1.000000
		NEW	05 Jan 2035	(825,500)	CNE000000FH0	CNY	7.272750	100.00	(525.0000)	ACT/360	1.050497	(867,185.27)	(852,577.37)	0.00	21,384.80
<b>XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260491723		Equity Reset	07 Feb 2025		601369.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.080000	48,480.00	1.188086	-	1.000000
		NEW	11 Oct 2034	6,000	CNE100000QS3	CNY	7.272750	90.00	50.0000	ACT/360	1.110997	6,665.98	7,128.52	0.00	(462.53)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688333.SH	USD	USD		4.330000	USD-Federal Funds-H.15	49.700000	(624,033.20)	5.526644	-	1.000000
SDB3263868395	NEW	NEW	11 Dec 2034	(12,556)	CNE100003N19	CNY	7.272750	100.00	(1,469.2895)	ACT/360	6.833729	(85,804.30)	(69,392.55)	0.00	(16,411.75)
<b>XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688550.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.350000	54,995.00	4.273014	-	1.000000
SDB3264178773	NEW	NEW	15 Dec 2034	1,700	CNE100005X80	CNY	7.272750	90.00	50.0000	ACT/360	4.448111	7,561.79	7,264.12	0.00	297.66
<b>XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300775.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.460000	(1,021,496.00)	3.404482	-	1.000000
SDB3260760854	NEW	NEW	12 Oct 2034	(47,600)	CNE100003QF4	CNY	7.272750	100.00	(1,821.8487)	ACT/360	2.950741	(140,455.27)	(162,053.34)	0.00	21,598.07
<b>XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	123.260000	4,548,294.00	16.099459	-	1.000000
SDB3260123659	NEW	NEW	25 Sep 2034	36,900	CNE000001D72	CNY	7.272750	90.00	50.0000	ACT/360	16.948197	625,388.47	594,070.02	0.00	31,318.45
<b>XIAMEN HONGXIN ELECTRON-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300657.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.470000	(191,083.00)	3.074610	-	1.000000
SDB3266038187	NEW	NEW	25 Jan 2035	(8,900)	CNE100002NW8	CNY	7.272750	100.00	(1,475.0000)	ACT/360	2.952116	(26,273.83)	(27,364.02)	0.00	1,090.19
<b>XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002925.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280000	229,908.00	2.127230	-	1.000000
SDB3260123157	NEW	NEW	25 Sep 2034	16,100	CNE1000033H6	CNY	7.272750	90.00	50.0000	ACT/360	1.963494	31,612.25	34,248.40	0.00	(2,636.14)
<b>XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002335.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.650000	(357,265.50)	3.933516	-	1.000000
SDB3260858391	NEW	NEW	12 Oct 2034	(12,470)	CNE100000K31	CNY	7.272750	100.00	(1,229.8967)	ACT/360	3.939363	(49,123.86)	(49,050.94)	0.00	(14.09)
<b>XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.180000	0.00	0.000000	-	0.000000
SDB3264649845	NEW	NEW	02 Jan 2035	0	CNE000000YL3	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	437.46
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.180000	0.00	0.000000	-	0.000000
SDB3265272404	NEW	NEW	11 Jan 2035	0	CNE000000YL3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(151.63)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.180000	0.00	0.000000	-	0.000000
SDB3265272461	NEW	NEW	11 Jan 2035	0	CNE000000YL3	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(55.99)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.180000	0.00	0.000000	-	0.000000
SDB3265406606	NEW	NEW	12 Jan 2035	0	CNE000000YL3	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(56.32)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.180000	(48,106.00)	0.995599	-	1.000000
SDB3265604033	NEW	NEW	18 Jan 2035	(6,700)	CNE000000YL3	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.987247	(6,614.55)	(6,670.51)	0.00	55.96

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
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<b>066831553 (Cont.)</b>															
<b>XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000526.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	42.140000	2,149.14	5.743783	-	1.000000
SDB3261097708		NEW	19 Oct 2034	51	CNE0000005F0	CNY	7.272750	90.00	50.0000	ACT/360	5.794232	295.51	292.93	0.00	2.57
<b>XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.860000	(547,061.04)	0.683107	-	1.000000
SDB3262800262		NEW	20 Nov 2034	(112,564)	CNE000000016	CNY	7.272750	100.00	(1,166.2612)	ACT/360	0.668248	(75,220.67)	(76,893.31)	0.00	3,484.12
<b>XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.750000	(2,514,300.00)	2.822764	-	1.000000
SDB3260122906		NEW	25 Sep 2034	(115,600)	CNE10000031H0	CNY	7.272750	100.00	(1,117.5605)	ACT/360	2.990616	(345,715.21)	(326,311.46)	0.00	(19,403.74)
<b>XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.600000	0.00	0.000000	-	0.000000
SDB3262741459		NEW	17 Nov 2034	0	CNE000000800	CNY	7.272750	100.00	(1,531.3901)	ACT/360	0.000000	0.00	0.00	0.00	(57.97)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.600000	0.00	0.000000	-	0.000000
SDB3265406649		NEW	12 Jan 2035	0	CNE000000800	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(376.09)
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.600000	0.00	0.000000	-	0.000000
SDB3265406696		NEW	12 Jan 2035	0	CNE000000800	CNY	7.272750	100.00	(125.0000)	ACT/360	0.000000	0.00	0.00	0.00	887.15
<b>XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
	Buy	Partial Termination	07 Feb 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.676403	1,005,338.30	1.570584	0.00	1.000000
SDB3260123600	Close	NEW	25 Sep 2034	86,100	CNE1000002RH0	CNY	7.273200	100.00	(1,007.3421)	ACT/360	1.605401	138,225.03	135,227.25	0.00	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123600		NEW	25 Sep 2034	0	CNE100002RH0	CNY		100.00	(1,001.8517)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.620000	(72,648.24)	1.599036	-	1.000000
SDB3260123600		AMEND	25 Sep 2034	(6,252)	CNE100002RH0	CNY	7.272750	100.00	(1,001.8517)	ACT/360	1.597745	(9,989.10)	(9,997.17)	0.00	(17,467.22)
<b>XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.090000	316,890.00	1.993151	-	1.000000
SDB3265272430		NEW	11 Jan 2035	21,000	CNE100002BC5	CNY	7.272750	90.00	50.0000	ACT/360	2.074869	43,572.25	41,856.17	0.00	1,716.08
<b>XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603888.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.000000	680,800.00	3.050787	-	1.000000
SDB3260123375		NEW	25 Sep 2034	29,600	CNE100002G50	CNY	7.272750	90.00	50.0000	ACT/360	3.162490	93,609.70	90,303.30	0.00	2,877.47
<b>XINJIANG BAYI IRON &amp; STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.080000	0.00	0.000000	-	0.000000
SDB3264649848		NEW	02 Jan 2035	0	CNE000001C65	CNY	7.272750	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(479.20)

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<b>066831553 (Cont.)</b>															
<b>XINJIANG GOLDWIND SCIENCE&amp;TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
SDB3261790001	Sell	Partial Termination	07 Feb 2025		002202.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.745498	(9,745.50)	1.410682	2.00	1.000000
	Close	NEW	02 Nov 2034	(1,000)	CNE1000008S5	CNY	7.273200	90.00	50.0000	ACT/360	1.339316	(1,339.32)	(1,410.68)	(0.27)	0.00
			27 Jan 2025											5.84	
SDB3261790001	Sell	Partial Termination	07 Feb 2025		002202.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.707143	(6,795.00)	1.410682	2.00	1.000000
	Close	NEW	02 Nov 2034	(700)	CNE1000008S5	CNY	7.273200	90.00	50.0000	ACT/360	1.333599	(933.52)	(987.48)	(0.19)	0.00
			27 Jan 2025											0.00	
SDB3261790001		Equity Reset	07 Feb 2025		002202.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.610000	2,117,083.00	1.410682	-	1.000000
		NEW	02 Nov 2034	220,300	CNE1000008S5	CNY	7.272750	90.00	50.0000	ACT/360	1.321371	291,098.03	310,773.24	0.00	(19,808.48)
<b>XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265531275		Spread Change	27 Jan 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	18 Jan 2035	0	CNE0000019W6	CNY		100.00	(1,276.8664)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
SDB3265531275		Equity Reset	07 Feb 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.160000	(896,280.00)	0.839481	-	1.000000
		AMEND	18 Jan 2035	(145,500)	CNE0000019W6	CNY	7.272750	100.00	(1,276.8664)	ACT/360	0.846997	(123,238.06)	(122,144.49)	0.00	(1,093.57)
<b>XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123069		Equity Reset	07 Feb 2025		002100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.300000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE000001PZ9	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,272.69)
<b>XINJIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3265810062	Buy	Partial Termination	07 Feb 2025		000949.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.164998	65,806.97	0.560966	0.00	1.000000
	Close	NEW	22 Jan 2035	15,800	CNE0000010N4	CNY	7.273200	100.00	(2,250.0000)	ACT/360	0.572650	9,047.87	8,863.26	0.00	0.00
			27 Jan 2025											(2.50)	
SDB3265810062	Buy	Partial Termination	07 Feb 2025		000949.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.159998	832.00	0.561414	2.00	1.000000
	Close	NEW	22 Jan 2035	200	CNE0000010N4	CNY	7.273200	100.00	(2,250.0000)	ACT/360	0.571934	114.39	112.28	(0.02)	0.00
			27 Jan 2025											0.84	
SDB3265810062	Buy	Full Termination	07 Feb 2025		000949.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.152501	4,983.00	0.561414	2.00	1.000000
	Close	NEW	22 Jan 2035	1,200	CNE0000010N4	CNY	7.273200	100.00	(2,250.0000)	ACT/360	0.571094	685.31	673.70	(0.14)	0.00
			27 Jan 2025											0.00	
SDB3265810062		Equity Reset	07 Feb 2025		000949.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.100000	0.00	0.000000	-	0.000000
		NEW	22 Jan 2035	0	CNE0000010N4	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(203.03)
<b>XINJING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262800230		Equity Reset	07 Feb 2025		000778.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.560000	(32.04)	0.524397	-	1.000000
		NEW	20 Nov 2034	(9)	CNE000000QG9	CNY	7.272750	100.00	(1,825.0000)	ACT/360	0.489498	(4.41)	(4.72)	0.00	1,694.92
<b>XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123483		Dividends	07 Feb 2025		000400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	25 Sep 2034	148,300	CNE0000007F6	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,506.22
			27 Jan 2025											0.00	
SDB3260123483		Equity Reset	07 Feb 2025		000400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.930000	3,988,333.00	3.725927	-	1.000000
		NEW	25 Sep 2034	148,100	CNE0000007F6	CNY	7.272750	90.00	50.0000	ACT/360	3.702863	548,394.01	551,809.86	0.00	(3,431.03)

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<b>066831553 (Cont.)</b>															
<b>YAKULT HONSHA CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		2267.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,843.984849	9,385,150.00	2,844.169708	0.65	1.000000
SDB3260121541	Open	NEW	22 Sep 2034	3,300	JP3931600005	JPY	1.000000	90.00	25.0000	ACT/365	2,844.169708	9,385,760.04	9,385,760.04	(610.03)	0.00
<b>YAMAHA CORPORATION CMN</b>															
			27 Jan 2025											0.00	
	Sell	Upside Trade	29 Jan 2025		7951.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	1,084.392858	(1,518,150.00)	1,084.322372	0.65	1.000000
SDB3262867375	Open	NEW	22 Nov 2034	(1,400)	JP3942600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,084.322372	(1,518,051.32)	(1,518,051.32)	(98.68)	0.00
<b>YAMAZAKI BAKING CO LTD CMN</b>															
			27 Jan 2025											0.00	
	Buy	Upside Trade	29 Jan 2025		2212.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	2,784.625000	2,227,700.00	2,784.806001	0.65	1.000000
SDB3260458792	Open	NEW	29 Sep 2034	800	JP3935600001	JPY	1.000000	90.00	25.0000	ACT/365	2,784.806001	2,227,844.80	2,227,844.80	(144.80)	0.00
<b>YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300861.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.780000	692,982.00	2.719621	-	1.000000
SDB3264054674		NEW	14 Dec 2034	36,900	CNE100004751	CNY	7.272750	90.00	50.0000	ACT/360	2.582242	95,284.73	100,354.00	0.00	(5,069.27)
<b>YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	53.320000	117,304.00	8.388615	-	1.000000
SDB3262055914		NEW	06 Nov 2034	2,200	CNE100002JZ9	CNY	7.272750	90.00	50.0000	ACT/360	7.331477	16,129.25	18,454.95	0.00	(2,325.70)
<b>YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.170000	(801,839.00)	2.304326	-	1.000000
SDB3262741450		NEW	17 Nov 2034	(46,700)	CNE100002Z65	CNY	7.272750	100.00	(1,298.3221)	ACT/360	2.360868	(110,252.54)	(107,612.00)	0.00	(2,513.42)
<b>YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123664		NEW	25 Sep 2034	0	CNE100000L55	CNY		100.00	(1,402.1525)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.650000	(2,433,817.75)	5.087157	-	1.000000
SDB3260123664		AMEND	25 Sep 2034	(58,435)	CNE100000L55	CNY	7.272750	100.00	(1,402.1525)	ACT/360	5.726857	(334,648.89)	(297,268.00)	0.00	(37,380.89)
<b>YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		605198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.530000	0.00	0.000000	-	0.000000
SDB3265406640		NEW	12 Jan 2035	0	CNE1000044H3	CNY	7.272750	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,059.18)
<b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
	Buy	Partial Termination	07 Feb 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.985806	186,006.18	1.283680	0.00	1.000000
SDB3260427198	Close	NEW	10 Oct 2034	20,700	CNE100000C56	CNY	7.273200	100.00	(1,923.6000)	ACT/360	1.235468	25,574.19	26,572.18	0.00	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427198		NEW	10 Oct 2034	0	CNE100000C56	CNY		100.00	(1,924.6004)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.970000	(4,300,083.45)	1.248995	-	1.000000
SDB3260427198		AMEND	10 Oct 2034	(479,385)	CNE100000C56	CNY	7.272750	100.00	(1,924,600.4)	ACT/360	1.233371	(591,259.56)	(598,749.40)	0.00	19,403.85
<b>YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.120000	534,842.00	1.378313	-	1.000000
SDB3260122998		NEW	25 Sep 2034	52,850	CNE1000019T0	CNY	7.272750	90.00	50.0000	ACT/360	1.391496	73,540.56	72,843.83	0.00	696.73
<b>YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.250000	2,113,650.00	2.026219	-	1.000000
SDB3262179000		NEW	09 Nov 2034	138,600	CNE1000031L2	CNY	7.272750	90.00	50.0000	ACT/360	2.096868	290,625.90	280,833.96	0.00	9,859.13
<b>YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.090000	3,750,489.75	5.273122	-	1.000000
SDB3260123468		NEW	25 Sep 2034	91,275	CNE100002PC5	CNY	7.272750	90.00	50.0000	ACT/360	5.649857	515,690.70	481,304.21	0.00	34,453.26
<b>YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300999.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.580000	0.00	0.000000	-	0.000000
SDB3260490837		NEW	11 Oct 2034	0	CNE1000048D3	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(779.35)
<b>YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.690000	1,201,680.00	2.140527	-	1.000000
SDB3260123341		NEW	25 Sep 2034	72,000	CNE0000012L4	CNY	7.272750	90.00	50.0000	ACT/360	2.294868	165,230.50	154,117.92	0.00	17,677.49
<b>YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300415.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.700000	1,531,800.00	2.739427	-	1.000000
SDB3260961787		NEW	13 Oct 2034	74,000	CNE100001YB1	CNY	7.272750	90.00	50.0000	ACT/360	2.846241	210,621.83	202,717.60	0.00	7,911.78
<b>YOKOHAMA RUBBER CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		5101.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	3,362.000000	(1,008,600.00)	3,361.781470	0.65	1.000000
SDB3266236161	Open	NEW	31 Jan 2035	(300)	JP3955800002	JPY	1.000000	100.00	(25.0000)	ACT/365	3,361.781470	(1,008,534.44)	(1,008,534.44)	(65.56)	0.00
<b>YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601933.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.460000	0.00	0.000000	-	0.000000
SDB3264857823		NEW	02 Jan 2035	0	CNE100000XX9	CNY	7.272750	100.00	(2,175.0000)	ACT/360	0.000000	0.00	0.00	0.00	369.10
<b>YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.057520	(241,053.94)	1.519626	2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(21,800)	CNE0000017Y6	CNY	7.273200	100.00	(1,525.0000)	ACT/360	1.519626	(33,127.85)	(33,127.85)	(6.63)	0.00
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.039700	(728,620.20)	1.516670	2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(66,000)	CNE0000017Y6	CNY	7.273200	100.00	(1,525.0000)	ACT/360	1.516670	(100,100.22)	(100,100.22)	(20.04)	0.00

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<b>066831553 (Cont.)</b>															
<b>YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.910000	(5,063,331.00)	1.431320	-	1.000000
SDB3264716692		NEW	02 Jan 2035	(464,100)	CNE0000017Y6	CNY	7.272750	100.00	(1,525.0000)	ACT/360	1.500120	(696,205.69)	(664,275.44)	0.00	(31,930.25)
<b>YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.400000	0.00	0.000000	-	0.000000
SDB3261862948		NEW	02 Nov 2034	0	CNE100000VP9	CNY	7.272750	100.00	(1,401.7415)	ACT/360	0.000000	0.00	0.00	0.00	(2,250.07)
<b>YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.160000	(1,225,632.00)	1.214585	-	1.000000
SDB3264328827		NEW	21 Dec 2034	(150,200)	CNE000000XR2	CNY	7.272750	100.00	(1,741.0452)	ACT/360	1.121996	(168,523.80)	(182,430.63)	0.00	15,694.94
<b>YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.530000	0.00	0.000000	-	0.000000
SDB3260123527		NEW	25 Sep 2034	0	CNE100000015	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(6,405.60)
<b>YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000807.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.480000	3,416,304.00	1.849440	-	1.000000
SDB3260123257		NEW	25 Sep 2034	207,300	CNE000000VG9	CNY	7.272750	90.00	50.0000	ACT/360	2.265993	469,740.35	383,388.93	0.00	100,917.58
<b>YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		000538.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.973997	28,987.00	8.186871	2.00	1.000000
SDB3262441811	Close	NEW	13 Nov 2034	500	CNE0000008X7	CNY	7.273200	100.00	(809.4871)	ACT/360	7.973171	3,986.59	4,093.44	(0.80)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		000538.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.950002	81,130.00	8.186871	2.00	1.000000
SDB3262441811	Close	NEW	13 Nov 2034	1,400	CNE0000008X7	CNY	7.273200	100.00	(809.4871)	ACT/360	7.967209	11,154.09	11,461.62	(2.23)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000538.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.920000	(2,148,832.00)	8.186871	-	1.000000
SDB3262441811		NEW	13 Nov 2034	(37,100)	CNE0000008X7	CNY	7.272750	100.00	(809.4871)	ACT/360	7.963975	(295,463.47)	(303,732.91)	0.00	8,683.82
<b>YUNNAN CHIHONG ZINC &amp; GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600497.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.540000	488,628.00	0.761114	-	1.000000
SDB3260427096		NEW	10 Oct 2034	88,200	CNE000001HC5	CNY	7.272750	90.00	50.0000	ACT/360	0.761748	67,186.17	67,130.22	0.00	55.96
<b>YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		000878.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.734377	24,196.00	1.664687	2.00	1.000000
SDB3262800236	Close	NEW	20 Nov 2034	1,900	CNE000000W13	CNY	7.273200	100.00	(1,075.0000)	ACT/360	1.751410	3,327.68	3,162.91	(0.67)	0.00
			27 Jan 2025											(2.50)	
	Buy	Full Termination	07 Feb 2025		000878.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.743058	22,937.50	1.664687	2.00	1.000000
SDB3262800236	Close	NEW	20 Nov 2034	1,800	CNE000000W13	CNY	7.273200	100.00	(1,075.0000)	ACT/360	1.751969	3,153.54	2,996.44	(0.63)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000878.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.710000	0.00	0.000000	-	0.000000
SDB3262800236		NEW	20 Nov 2034	0	CNE000000W13	CNY	7.272750	100.00	(1,075.0000)	ACT/360	0.000000	0.00	0.00	0.00	(321.88)

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<b>066831553 (Cont.)</b>															
<b>YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002053.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.330000	143,891.00	1.556803	-	1.000000
SDB3262115476		NEW	09 Nov 2034	12,700	CNE000001N39	CNY	7.272750	90.00	50.0000	ACT/360	1.557870	19,784.95	19,771.40	0.00	13.55
<b>YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000948.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.980000	(271,660.00)	2.251202	-	1.000000
SDB3261230684		NEW	19 Oct 2034	(17,000)	CNE0000010M6	CNY	7.272750	100.00	(1,506.3271)	ACT/360	2.197243	(37,353.13)	(38,270.43)	0.00	917.30
<b>YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
	Buy	Partial Termination	07 Feb 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.091698	149,695.92	0.736067	0.00	1.000000
SDB3260188344	Close	NEW	10 Oct 2034	29,400	CNE000001NB5	CNY	7.273200	100.00	(1,946.8165)	ACT/360	0.700063	20,581.85	21,640.37	0.00	0.00
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.120382	(6,656.50)	0.703690	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(1,300)	CNE000001NB5	CNY	7.273200	100.00	(1,946.8165)	ACT/360	0.703690	(914.80)	(914.80)	(0.18)	0.00
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.116984	(27,120.02)	0.702988	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(5,300)	CNE000001NB5	CNY	7.273200	100.00	(1,946.8165)	ACT/360	0.702988	(3,725.84)	(3,725.84)	(0.75)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 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	(1,940.3679)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.090000	(2,256,656.59)	0.716125	-	1.000000
SDB3260188344		AMEND	10 Oct 2034	(443,351)	CNE000001NB5	CNY	7.272750	100.00	(1,940.3679)	ACT/360	0.699873	(310,289.39)	(317,494.67)	0.00	16,057.28
<b>YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		600096.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.070002	(4,614.00)	3.045325	2.00	1.000000
SDB3260123235	Close	NEW	25 Sep 2034	(200)	CNE000000S01	CNY	7.273200	90.00	50.0000	ACT/360	3.169432	(633.89)	(609.07)	(0.13)	0.00
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		600096.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.045002	(6,913.50)	3.045325	2.00	1.000000
SDB3260123235	Close	NEW	25 Sep 2034	(300)	CNE000000S01	CNY	7.273200	90.00	50.0000	ACT/360	3.167056	(950.12)	(913.60)	(0.19)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600096.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.060000	4,570,492.00	3.045325	-	1.000000
SDB3260123235		NEW	25 Sep 2034	198,200	CNE000000S01	CNY	7.272750	90.00	50.0000	ACT/360	3.170740	628,440.67	603,583.42	0.00	24,918.59
<b>YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300674.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.470000	0.00	0.000000	-	0.000000
SDB3263185966		NEW	30 Nov 2034	0	CNE100003FQ4	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(321.26)
<b>ZENSHO HOLDINGS CO., LTD. CMN</b>															
			27 Jan 2025											0.00	
	Sell	New Trade	29 Jan 2025		7550.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	8,680.000000	(868,000.00)	8,679.435800	0.65	1.000000
SDB3266236176	Open	NEW	31 Jan 2035	(100)	JP3429300001	JPY	1.000000	100.00	(25.0000)	ACT/365	8,679.435800	(867,943.58)	(867,943.58)	(56.42)	0.00
<b>ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		300718.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	54.333332	(32,600.00)	4.191077	2.00	1.000000
SDB3260122907	Close	NEW	25 Sep 2034	(600)	CNE1000035C2	CNY	7.273200	90.00	50.0000	ACT/360	7.464490	(4,478.69)	(2,514.65)	(0.90)	0.00

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<b>066831553 (Cont.)</b>															
<b>ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300718.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	54.090000	48,681.00	4.191077	-	1.000000
SDB3260122907		NEW	25 Sep 2034	900	CNE1000035C2	CNY	7.272750	90.00	50.0000	ACT/360	7.437352	6,693.62	3,771.97	0.00	17,007.80
<b>ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601877.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.120000	(1,117,060.00)	3.196908	-	1.000000
SDB3263242809		NEW	30 Nov 2034	(50,500)	CNE100000KD8	CNY	7.272750	100.00	(105.5445)	ACT/360	3.041490	(153,595.24)	(161,443.85)	0.00	7,848.61
<b>ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Partial Termination	07 Feb 2025		002011.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.347860	(31,774.01)	1.476231	2.00	1.000000
SDB3260264436	Close	NEW	10 Oct 2034	(2,800)	CNE000001JT5	CNY	7.273200	90.00	50.0000	ACT/360	1.559006	(4,365.22)	(4,133.45)	(0.87)	0.00
			27 Jan 2025											2.50	
	Sell	Partial Termination	07 Feb 2025		002011.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.307750	(22,615.50)	1.476231	2.00	1.000000
SDB3260264436	Close	NEW	10 Oct 2034	(2,000)	CNE000001JT5	CNY	7.273200	90.00	50.0000	ACT/360	1.554015	(3,108.03)	(2,952.46)	(0.62)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002011.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.300000	1,178,590.00	1.476231	-	1.000000
SDB3260264436		NEW	10 Oct 2034	104,300	CNE000001JT5	CNY	7.272750	90.00	50.0000	ACT/360	1.553745	162,055.60	153,970.89	0.00	8,511.32
<b>ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300401.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.800000	0.00	0.000000	-	0.000000
SDB3262681155		NEW	16 Nov 2034	0	CNE100001XX7	CNY	7.272750	100.00	(2,040.0403)	ACT/360	0.000000	0.00	0.00	0.00	575.85
<b>ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.590712	14,827.00	1.468038	2.00	1.000000
SDB3262800204	Close	NEW	20 Nov 2034	1,400	CNE1000008X5	CNY	7.273200	100.00	(1,100.0000)	ACT/360	1.456542	2,039.16	2,055.25	(0.41)	0.00
			27 Jan 2025											(2.50)	
	Buy	Full Termination	07 Feb 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.561069	118,283.97	1.468038	2.00	1.000000
SDB3262800204	Close	NEW	20 Nov 2034	11,200	CNE1000008X5	CNY	7.273200	100.00	(1,100.0000)	ACT/360	1.451980	16,262.18	16,442.03	(3.25)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002203.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.580000	0.00	0.000000	-	0.000000
SDB3262800204		NEW	20 Nov 2034	0	CNE1000008X5	CNY	7.272750	100.00	(1,100.0000)	ACT/360	0.000000	0.00	0.00	0.00	418.20
<b>ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.460000	(366,786.00)	0.349577	-	1.000000
SDB3263868380		NEW	11 Dec 2034	(149,100)	CNE000001G79	CNY	7.272750	100.00	(1,866.2139)	ACT/360	0.338249	(50,432.93)	(52,121.92)	0.00	1,688.99
<b>ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.272603	73,181.51	3.995794	2.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	2,500	CNE100001VW3	CNY	7.273200	100.00	(1,500.8489)	ACT/360	4.024520	10,061.30	9,989.49	(2.01)	0.00
			27 Jan 2025											0.01	
	Buy	Partial Termination	07 Feb 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.259997	2,926.00	3.995794	2.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	100	CNE100001VW3	CNY	7.273200	100.00	(1,500.8489)	ACT/360	4.023795	402.38	399.58	(0.08)	0.00
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.221678	400,336.99	3.995794	2.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	13,700	CNE100001VW3	CNY	7.273200	100.00	(1,500.8489)	ACT/360	4.018861	55,058.40	54,742.38	(11.01)	0.00

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<b>066831553 (Cont.)</b>															
<b>ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
		Spread Change	27 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260864119		NEW	12 Oct 2034	0	CNE100001VW3	CNY	100.00		(1,476.5679)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Equity Reset	07 Feb 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.220000	(1,782.42)	3.995794	-	1.000000
SDB3260864119		AMEND	12 Oct 2034	(61)	CNE100001VW3	CNY	7.272750	100.00	(1,476.5679)	ACT/360	4.017737	(245.08)	(243.74)	0.00	1,629.42
<b>ZHEJIANG JINGGONG SCIENCE &amp; TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	07 Feb 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.780000	(265,104.00)	2.273844	-	1.000000
SDB3262990902		NEW	24 Nov 2034	(16,800)	CNE000001JL2	CNY	7.272750	100.00	(1,828.5714)	ACT/360	2.169743	(36,451.68)	(38,200.57)	0.00	2,352.60
<b>ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	07 Feb 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.670000	0.00	0.000000	-	0.000000
SDB3264716698		NEW	02 Jan 2035	0	CNE000000WQ6	CNY	7.272750	100.00	(1,309.4339)	ACT/360	0.000000	0.00	0.00	0.00	(2,741.29)
<b>ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	07 Feb 2025		600352.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.670000	2,659,849.54	1.394262	-	1.000000
SDB3262115566		NEW	09 Nov 2034	275,062	CNE000001FJ4	CNY	7.272750	90.00	50.0000	ACT/360	1.329621	365,728.21	383,508.58	0.00	(17,780.37)
<b>ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	07 Feb 2025		600216.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.070000	51,238.00	2.165868	-	1.000000
SDB3261790021		NEW	02 Nov 2034	3,400	CNE0000010J2	CNY	7.272750	90.00	50.0000	ACT/360	2.072119	7,045.20	7,363.95	0.00	(318.75)
<b>ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	07 Feb 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.100000	0.00	0.000000	-	0.000000
SDB3265272442		NEW	11 Jan 2035	0	CNE100003K12	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	150.66
		Equity Reset	07 Feb 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.100000	0.00	0.000000	-	0.000000
SDB3265272464		NEW	11 Jan 2035	0	CNE100003K12	CNY	7.272750	100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	0.00	(240.84)
		Equity Reset	07 Feb 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.100000	0.00	0.000000	-	0.000000
SDB3265406628		NEW	12 Jan 2035	0	CNE100003K12	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(11.97)
		Equity Reset	07 Feb 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.100000	0.00	0.000000	-	0.000000
SDB3265406697		NEW	12 Jan 2035	0	CNE100003K12	CNY	7.272750	100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	0.00	94.99
<b>ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	07 Feb 2025		300068.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.980000	0.00	0.000000	-	0.000000
SDB3265127443		NEW	08 Jan 2035	0	CNE100000NC4	CNY	7.272750	100.00	(1,978.8461)	ACT/360	0.000000	0.00	0.00	0.00	(371.73)
<b>ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Dividends	07 Feb 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427189		NEW	10 Oct 2034	67,900	CNE000001J84	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,677.52

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<b>06831553 (Cont.)</b>															
<b>ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.510000	1,256,058.00	3.000259	-	1.000000
SDB3260427189		NEW	10 Oct 2034	55,800	CNE000001J84	CNY	7.272750	90.00	50.0000	ACT/360	3.095115	172,707.42	167,414.45	0.00	5,780.36
<b>ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											5.84	
	Sell	Upsize Trade	07 Feb 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.625905	(189,188.61)	3.932720	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(6,609)	CNE100003RM8	CNY	7.273200	100.00	(1,076.3209)	ACT/360	3.932720	(25,991.35)	(25,991.35)	(5.20)	0.00
			27 Jan 2025											2.50	
	Sell	Upsize Trade	07 Feb 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.608864	(39,794.93)	3.931693	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(1,391)	CNE100003RM8	CNY	7.273200	100.00	(1,076.3209)	ACT/360	3.931693	(5,468.98)	(5,468.98)	(1.09)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.710000	(1,078,634.70)	3.915561	-	1.000000
SDB3260427095		NEW	10 Oct 2034	(37,570)	CNE100003RM8	CNY	7.272750	100.00	(1,076.3209)	ACT/360	3.947613	(148,311.82)	(147,107.62)	0.00	987.99
<b>ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600032.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.100000	101,530.00	1.010556	-	1.000000
SDB3263185967		NEW	30 Nov 2034	14,300	CNE1000051S5	CNY	7.272750	90.00	50.0000	ACT/360	0.976247	13,960.33	14,450.95	0.00	(490.62)
<b>ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.740000	18,444.00	3.620713	2.00	1.000000
SDB3265465962	Close	NEW	16 Jan 2035	600	CNE000001M22	CNY	7.273200	100.00	(874.7869)	ACT/360	4.227676	2,536.61	2,172.43	(0.51)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.852225	27,767.00	3.620713	2.00	1.000000
SDB3265465962	Close	NEW	16 Jan 2035	900	CNE000001M22	CNY	7.273200	100.00	(874.7869)	ACT/360	4.241693	3,817.52	3,258.64	(0.76)	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.570000	(2,084,874.00)	3.612254	-	1.000000
SDB3265465962		NEW	16 Jan 2035	(68,200)	CNE000001M22	CNY	7.272750	100.00	(874.7869)	ACT/360	4.203362	(286,669.29)	(246,355.73)	0.00	(55,881.29)
<b>ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.84	
	Buy	Partial Termination	07 Feb 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.875871	683,729.96	2.557339	2.00	1.000000
SDB3264921624	Close	NEW	05 Jan 2035	34,400	CNE100001B07	CNY	7.273200	100.00	(149.7496)	ACT/360	2.733531	94,033.47	87,972.48	(18.80)	0.00
			27 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Feb 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.999202	1,839,926.58	2.565004	2.00	1.000000
SDB3264921624	Close	NEW	05 Jan 2035	92,000	CNE100001B07	CNY	7.273200	100.00	(149.7496)	ACT/360	2.749574	252,960.81	235,980.37	(50.59)	0.00
			27 Jan 2025											0.00	
		Spread Change	27 Jan 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264921624		NEW	05 Jan 2035	0	CNE100001B07	CNY		100.00	(149.7229)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.030000	(2,812,212.00)	2.561125	-	1.000000
SDB3264921624		AMEND	05 Jan 2035	(140,400)	CNE100001B07	CNY	7.272750	100.00	(149.7229)	ACT/360	2.754116	(386,677.89)	(359,581.88)	0.00	(74,272.21)
<b>ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.810000	0.00	0.000000	-	0.000000
SDB3264054695		NEW	14 Dec 2034	0	CNE0000010Q7	CNY	7.272750	100.00	(1,050.0000)	ACT/360	0.000000	0.00	0.00	0.00	(697.69)

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<b>066831553 (Cont.)</b>															
<b>ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600576.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.760000	0.00	0.000000	-	0.000000
SDB3265272452		NEW	11 Jan 2035	0	CNE000001DJ9	CNY	7.272750	100.00	(1,625.0000)	ACT/360	0.000000	0.00	0.00	0.00	(67.50)
<b>ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300702.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.320000	0.00	0.000000	-	0.000000
SDB3262800251		NEW	20 Nov 2034	0	CNE1000034X1	CNY	7.272750	100.00	(1,341.8000)	ACT/360	0.000000	0.00	0.00	0.00	(598.56)
<b>ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		603568.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.240000	1,667,776.00	2.952961	-	1.000000
SDB3260123021		NEW	25 Sep 2034	82,400	CNE1000023N5	CNY	7.272750	90.00	50.0000	ACT/360	2.782991	229,318.46	243,324.00	0.00	(14,005.55)
<b>ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.160000	2,759,104.00	1.718298	-	1.000000
SDB3260427177		NEW	10 Oct 2034	226,900	CNE100000MK9	CNY	7.272750	90.00	50.0000	ACT/360	1.671995	379,375.67	389,881.71	0.00	(10,506.04)
<b>ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Dividends	07 Feb 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123135		NEW	25 Sep 2034	147,400	CNE100001R58	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,803.71
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.470000	4,032,237.00	2.707125	-	1.000000
SDB3260123135		NEW	25 Sep 2034	207,100	CNE100001R58	CNY	7.272750	90.00	50.0000	ACT/360	2.677117	554,430.93	560,645.52	0.00	(6,214.59)
<b>ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002332.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.880000	145,236.00	1.357423	-	1.000000
SDB3264520303		NEW	22 Dec 2034	14,700	CNE100000K64	CNY	7.272750	90.00	50.0000	ACT/360	1.358496	19,969.89	19,954.12	0.00	15.77
<b>ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300913.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.970000	0.00	0.000000	-	0.000000
SDB3264649727		NEW	02 Jan 2035	0	CNE1000049C3	CNY	7.272750	100.00	(1,915.6250)	ACT/360	0.000000	0.00	0.00	0.00	(129.52)
<b>ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600023.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.360000	(5,937,272.00)	0.772939	-	1.000000
SDB3260123552		NEW	25 Sep 2034	(1,107,700)	CNE100001SP3	CNY	7.272750	100.00	(393.1073)	ACT/360	0.736998	(816,372.68)	(856,184.53)	0.00	39,830.57
<b>ZHENGZHOU COAL INDUSTRY &amp; ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.770000	0.00	0.000000	-	0.000000
SDB3265670284		NEW	18 Jan 2035	0	CNE000000TS8	CNY	7.272750	100.00	(1,707.2491)	ACT/360	0.000000	0.00	0.00	0.00	1,804.07
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600121.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.770000	(204,711.00)	0.523810	-	1.000000
SDB3266102856		NEW	26 Jan 2035	(54,300)	CNE000000TS8	CNY	7.272750	100.00	(1,350.0000)	ACT/360	0.518373	(28,147.65)	(28,442.86)	0.00	295.21

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<b>066831553 (Cont.)</b>															
<b>ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											(2.50)	
SDB3260427133	Buy	Partial Termination	07 Feb 2025		000403.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.327914	25,593.50	2.885548	2.00	1.000000
	Close	NEW	10 Oct 2034	1,200	CNE000000F14	CNY	7.273200	100.00	(1,577.2421)	ACT/360	2.932251	3,518.70	3,462.66	(0.70)	0.00
			27 Jan 2025											0.84	
SDB3260427133	Buy	Partial Termination	07 Feb 2025		000403.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.295385	27,684.00	2.885548	2.00	1.000000
	Close	NEW	10 Oct 2034	1,300	CNE000000F14	CNY	7.273200	100.00	(1,577.2421)	ACT/360	2.928757	3,807.38	3,751.21	(0.76)	0.00
			27 Jan 2025											0.00	
SDB3260427133		Equity Reset	07 Feb 2025		000403.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.210000	(140,410.20)	2.885548	-	1.000000
		NEW	10 Oct 2034	(6,620)	CNE000000F14	CNY	7.272750	100.00	(1,577.2421)	ACT/360	2.916366	(19,306.34)	(19,102.33)	0.00	(1,302.75)
<b>ZHONGJI INNOUGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3262741478		Equity Reset	07 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	114.820000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE100001CY9	CNY	7.272750	100.00	(1,053.1317)	ACT/360	0.000000	0.00	0.00	0.00	44,069.02
			27 Jan 2025											0.00	
SDB3265531305		Equity Reset	07 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	114.820000	0.00	0.000000	-	0.000000
		NEW	18 Jan 2035	0	CNE100001CY9	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	5,388.05
			27 Jan 2025											(2.50)	
SDB3266102838	Buy	Partial Termination	07 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	118.108752	850,383.01	18.040667	2.00	1.000000
	Close	NEW	26 Jan 2035	7,200	CNE100001CY9	CNY	7.273200	100.00	(775.0000)	ACT/360	16.238086	116,914.22	129,892.80	(23.38)	0.00
			27 Jan 2025											0.84	
SDB3266102838	Buy	Partial Termination	07 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	119.174095	262,183.01	18.076443	2.00	1.000000
	Close	NEW	26 Jan 2035	2,200	CNE100001CY9	CNY	7.273200	100.00	(775.0000)	ACT/360	16.390028	36,058.06	39,768.17	(7.21)	0.00
			27 Jan 2025											0.00	
SDB3266102838		Equity Reset	07 Feb 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	114.820000	(2,234,397.20)	17.879008	-	1.000000
		NEW	26 Jan 2035	(19,460)	CNE100001CY9	CNY	7.272750	100.00	(775.0000)	ACT/360	15.787701	(307,228.66)	(347,925.49)	0.00	57,385.52
<b>ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260427150		Equity Reset	07 Feb 2025		603619.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.430000	(1,851,679.00)	2.650681	-	1.000000
		NEW	10 Oct 2034	(95,300)	CNE100002TK0	CNY	7.272750	100.00	(1,802.9380)	ACT/360	2.671617	(254,605.10)	(252,609.87)	0.00	(1,995.23)
<b>ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260122823		Equity Reset	07 Feb 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.510000	3,145,659.00	0.812241	-	1.000000
		NEW	25 Sep 2034	570,900	CNE000000W62	CNY	7.272750	90.00	50.0000	ACT/360	0.757623	432,526.97	463,708.52	0.00	(31,181.55)
<b>ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
SDB3260123647		Dividends	07 Feb 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	25 Sep 2034	(75,900)	CNE0000006B7	CNY		100.00	(1,231.5054)	ACT/360	0.000000	0.00	0.00	0.00	(3,615.61)
			27 Jan 2025											0.84	
SDB3260123647	Buy	Partial Termination	07 Feb 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.809648	75,762.97	1.260464	2.00	1.000000
	Close	NEW	25 Sep 2034	8,600	CNE0000006B7	CNY	7.273200	100.00	(1,231.5054)	ACT/360	1.211592	10,419.69	10,839.99	(2.08)	0.00
			27 Jan 2025											(2.50)	
SDB3260123647	Buy	Partial Termination	07 Feb 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.800001	13,200.00	1.260464	2.00	1.000000
	Close	NEW	25 Sep 2034	1,500	CNE0000006B7	CNY	7.273200	100.00	(1,231.5054)	ACT/360	1.209861	1,814.79	1,890.70	(0.36)	0.00
			27 Jan 2025											0.00	
SDB3260123647		Equity Reset	07 Feb 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.790000	(556,407.00)	1.260464	-	1.000000
		NEW	25 Sep 2034	(63,300)	CNE0000006B7	CNY	7.272750	100.00	(1,231.5054)	ACT/360	1.208621	(76,505.71)	(79,787.37)	0.00	4,363.41

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		600918.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.210000	271,377.00	0.893058	-	1.000000
SDB3262115493	NEW	NEW	09 Nov 2034	43,700	CNE100004900	CNY	7.272750	90.00	50.0000	ACT/360	0.853872	37,314.21	39,026.66	0.00	(1,712.45)
<b>ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		000544.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.590000	(481,899.00)	1.191890	-	1.000000
SDB3260865423	NEW	NEW	12 Oct 2034	(56,100)	CNE000000F30	CNY	7.272750	100.00	(797.0162)	ACT/360	1.181121	(66,260.89)	(66,865.04)	0.00	720.36
<b>ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002423.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.680000	377,864.00	1.812223	-	1.000000
SDB3260760885	NEW	NEW	12 Oct 2034	29,800	CNE100000PX5	CNY	7.272750	90.00	50.0000	ACT/360	1.743495	51,956.15	54,004.25	0.00	(2,048.10)
<b>ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688772.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.400000	1,047.20	2.195911	-	1.000000
SDB3260122849	NEW	NEW	25 Sep 2034	68	CNE100005030	CNY	7.272750	90.00	50.0000	ACT/360	2.117493	143.99	149.32	0.00	(5.33)
<b>ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		688187.SH	USD	USD		4.330000	USD-Federal Funds-H.15	46.300000	976,142.90	6.522119	-	1.000000
SDB3260123097	NEW	NEW	25 Sep 2034	21,083	CNE100004QK2	CNY	7.272750	90.00	50.0000	ACT/360	6.366230	134,219.23	137,505.84	0.00	(3,286.61)
<b>ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		300726.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.690000	88,939.00	4.162575	-	1.000000
SDB3260123508	NEW	NEW	25 Sep 2034	3,100	CNE1000035L3	CNY	7.272750	90.00	50.0000	ACT/360	3.944863	12,229.08	12,903.98	0.00	(674.91)
<b>ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601636.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.710000	(1,227,079.00)	0.776700	-	1.000000
SDB3264328858	NEW	NEW	21 Dec 2034	(214,900)	CNE100001666	CNY	7.272750	100.00	(1,881.9334)	ACT/360	0.785123	(168,722.93)	(166,912.87)	0.00	(1,810.07)
<b>ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		002408.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.840000	422,048.00	0.686905	-	1.000000
SDB3260123645	NEW	NEW	25 Sep 2034	87,200	CNE100000P93	CNY	7.272750	90.00	50.0000	ACT/360	0.665498	58,031.43	59,898.12	0.00	(1,866.69)
<b>ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			27 Jan 2025											0.00	
		Equity Reset	07 Feb 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.240000	0.00	0.000000	-	0.000000
SDB3265057964	NEW	NEW	05 Jan 2035	0	CNE100000B24	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	4,509.84
			27 Jan 2025											0.84	
	Buy	Upsize Trade	07 Feb 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.232960	43,828.99	2.232521	2.00	1.000000
SDB3265743550	Open	NEW	19 Jan 2035	2,700	CNE100000B24	CNY	7.273200	90.00	50.0000	ACT/360	2.232521	6,027.81	6,027.81	(1.21)	0.00
			27 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Feb 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.148075	331,035.54	2.220105	2.00	1.000000
SDB3265743550	Open	NEW	19 Jan 2035	20,500	CNE100000B24	CNY	7.273200	90.00	50.0000	ACT/360	2.220105	45,512.15	45,512.15	(9.10)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:28 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3265743550		NEW	07 Feb 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.240000	2,194,024.00	2.205545	-	1.000000
		NEW	19 Jan 2035	135,100	CNE100000B24	CNY	7.272750	90.00	50.0000	ACT/360	2.232993	301,677.35	297,969.10	0.00	3,708.25
<b>ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3265465926		NEW	07 Feb 2025		002758.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.630000	(140,669.00)	1.151734	-	1.000000
		NEW	16 Jan 2035	(16,300)	CNE100002029	CNY	7.272750	100.00	(1,750.0000)	ACT/360	1.186621	(19,341.92)	(18,773.26)	0.00	(568.66)
<b>ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Buy	27 Jan 2025											0.84	
SDB3265057961	Close	Partial Termination	07 Feb 2025		000157.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.344754	134,409.00	0.977189	2.00	1.000000
		NEW	05 Jan 2035	18,300	CNE000001527	CNY	7.273200	100.00	(1,463.3325)	ACT/360	1.010125	18,485.29	17,882.56	(3.70)	0.00
		Buy	27 Jan 2025											(2.50)	
SDB3265057961	Close	Partial Termination	07 Feb 2025		000157.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.322893	144,260.99	0.991649	2.00	1.000000
		NEW	05 Jan 2035	19,700	CNE000001527	CNY	7.273200	100.00	(1,463.3325)	ACT/360	1.006782	19,833.61	19,535.48	(3.97)	0.00
		Equity Reset	27 Jan 2025											0.00	
SDB3265057961		NEW	07 Feb 2025		000157.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.320000	(747,372.00)	0.996720	-	1.000000
		NEW	05 Jan 2035	(102,100)	CNE000001527	CNY	7.272750	100.00	(1,463.3325)	ACT/360	1.006497	(102,763.34)	(101,765.10)	0.00	(2,902.78)
<b>ZOZO CMN</b>															
		Buy	27 Jan 2025											0.00	
SDB3260121495	Open	Upsize Trade	29 Jan 2025		3092.T	JPY	JPY		0.475981	JPY-BOJ-TONAT	4,961.125000	7,937,800.00	4,961.447473	0.65	1.000000
		NEW	22 Sep 2034	1,600	JP3399310006	JPY	1.000000	90.00	25.0000	ACT/365	4,961.447473	7,938,315.96	7,938,315.96	(515.96)	0.00
<b>ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
		Equity Reset	27 Jan 2025											0.00	
SDB3265201677		NEW	07 Feb 2025		000063.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.980000	0.00	0.000000	-	0.000000
		NEW	11 Jan 2035	0	CNE000000TK5	CNY	7.272750	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	39,581.27
		Equity Reset	27 Jan 2025											0.00	
SDB3266169763		NEW	07 Feb 2025		000063.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.980000	1,255,372.00	5.837682	-	1.000000
		NEW	29 Jan 2035	31,400	CNE000000TK5	CNY	7.272750	90.00	50.0000	ACT/360	5.497233	172,613.12	183,303.22	0.00	(10,690.11)

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