

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:10 AM EST

Equity Synthetic Interest Summary AR=302311.9

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Accrual Summary by Currency

CFD Interest Details Summary By Currency

Settlement CCY	Payment Date	Benchmark Financing	Spread Financing	Compounding / MTM Financing	Total Financing
066831553					
USD	02/03/2025	(8,141.7366)	(1,400.2506)	0.0000	(9,541.9872)
066831553					
AUD	02/04/2025	16,003.4122	(3,786.7421)	0.0000	12,216.6701
HKD	02/04/2025	(49,252.8228)	(68,118.4808)	0.0000	(117,371.3035)
JPY	02/04/2025	40,318.7482	(1,102,270.9962)	0.0000	(1,061,952.2481)
NZD	02/04/2025	2,740.1153	(215.9583)	0.0000	2,524.1570
SGD	02/04/2025	(2,140.7735)	(497.8910)	0.0000	(2,638.6644)
USD	02/04/2025	12,427.6191	(33,852.6498)	0.0000	(21,425.0307)
066831553					
USD	02/07/2025	(8,403.3097)	(205,006.0825)	0.0000	(213,409.3921)

Accrual Summary by Product

CFD Interest Summary

Underlyer Product Description	Underlyer RIC	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Total Accrual	Payment Date
066831553						
AUD						
Long						
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID	ANZ.AX	(963.63)	(55.77)	0.00	(1,019.40)	02/04/2025
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES	APA.AX	(20.49)	(1.17)	0.00	(21.66)	02/04/2025
ASX LIMITED CMN ORDINARY FULLY PAID	ASX.AX	(5.33)	(0.31)	0.00	(5.64)	02/04/2025
BHP GROUP LIMITED CMN ORDINARY FULLY PAID	BHP.AX	(2,387.37)	(139.29)	0.00	(2,526.65)	02/04/2025
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	CBA.AX	(1,134.33)	(65.49)	0.00	(1,199.82)	02/04/2025

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066831553 (Cont.)						
AUD (Cont.)						
Long (Cont.)						
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	CPU.AX	(426.56)	(24.66)	0.00	(451.22)	02/04/2025
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	FMG.AX	(800.68)	(46.50)	0.00	(847.18)	02/04/2025
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT*ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	GMG.AX	(99.82)	(5.82)	0.00	(105.64)	02/04/2025
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.	MQG.AX	(378.30)	(21.97)	0.00	(400.27)	02/04/2025
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	MPL.AX	(353.88)	(20.44)	0.00	(374.33)	02/04/2025
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	MGR.AX	(852.32)	(49.28)	0.00	(901.61)	02/04/2025
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID	NWL.AX	(2,302.26)	(133.29)	0.00	(2,435.55)	02/04/2025
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID	NHC.AX	(234.97)	(13.23)	0.00	(248.20)	02/04/2025
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID	PME.AX	(479.05)	(28.15)	0.00	(507.20)	02/04/2025
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	QAN.AX	(5.39)	(0.31)	0.00	(5.70)	02/04/2025
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	REA.AX	(50.82)	(2.94)	0.00	(53.76)	02/04/2025
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	RIO.AX	(189.53)	(10.99)	0.00	(200.51)	02/04/2025
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID	STO.AX	(1,024.83)	(60.70)	0.00	(1,085.54)	02/04/2025
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID	SUN.AX	(2.86)	(0.17)	0.00	(3.03)	02/04/2025
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID	TNE.AX	(2,537.67)	(141.75)	0.00	(2,679.42)	02/04/2025
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	TCL.AX	(2.70)	(0.16)	0.00	(2.86)	02/04/2025
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID	SOL.AX	(4.95)	(0.29)	0.00	(5.23)	02/04/2025
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	WBC.AX	(161.24)	(9.30)	0.00	(170.54)	02/04/2025
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	WTC.AX	(4.26)	(0.25)	0.00	(4.50)	02/04/2025
Short						
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID	AGL.AX	1,388.16	(80.25)	0.00	1,307.90	02/04/2025
AMPOL LTD CMN ORDINARY FULLY PAID	ALD.AX	1,470.41	(86.91)	0.00	1,383.50	02/04/2025
ANSELL LIMITED CMN ORDINARY FULLY PAID	ANN.AX	1,871.95	(108.07)	0.00	1,763.88	02/04/2025
APPEN LIMITED CMN ORDINARY FULLY PAID	APX.AX	84.35	(108.06)	0.00	(23.71)	02/04/2025
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	ALL.AX	276.82	(16.14)	0.00	260.68	02/04/2025
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID	AZJ.AX	1.76	(0.10)	0.00	1.66	02/04/2025
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID	BGL.AX	39.35	(2.18)	0.00	37.17	02/04/2025

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066831553 (Cont.)						
AUD (Cont.)						
Short (Cont.)						
BRAMBLES LIMITED CMN ORDINARY FULLY PAID	BXB.AX	69.95	(3.98)	0.00	65.97	02/04/2025
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID	BRG.AX	1,463.10	(84.97)	0.00	1,378.14	02/04/2025
CAR GROUP LTD CMN ORDINARY FULLY PAID	CAR.AX	52.91	(3.03)	0.00	49.88	02/04/2025
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID	CU6.AX	9.48	(9.52)	0.00	(0.05)	02/04/2025
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	COH.AX	174.05	(10.15)	0.00	163.90	02/04/2025
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	CBA.AX	295.74	(17.10)	0.00	278.64	02/04/2025
CSL LIMITED CMN ORDINARY FULLY PAID	CSL.AX	580.46	(33.45)	0.00	547.01	02/04/2025
DE GREY MINING LTD CMN ORDINARY FULLY PAID	DEG.AX	86.68	(5.26)	0.00	81.42	02/04/2025
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID	DMP.AX	16.42	(0.95)	0.00	15.47	02/04/2025
DRONESHIELD LTD CMN ORDINARY FULLY PAID	DRO.AX	328.38	(1,093.09)	0.00	(764.71)	02/04/2025
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	EDV.AX	320.72	(18.42)	0.00	302.30	02/04/2025
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID	GMD.AX	534.05	(32.63)	0.00	501.42	02/04/2025
LOTTERY CORP/THE CMN ORDINARY FULLY PAID	TLC.AX	135.92	(7.75)	0.00	128.17	02/04/2025
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	LYC.AX	124.08	(7.57)	0.00	116.51	02/04/2025
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID	MIN.AX	489.99	(28.69)	0.00	461.30	02/04/2025
NEXTDC LIMITED CMN ORDINARY FULLY PAID	NXT.AX	472.11	(27.25)	0.00	444.86	02/04/2025
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	NST.AX	49.83	(2.93)	0.00	46.91	02/04/2025
ORICA LIMITED CMN ORDINARY FULLY PAID	ORI.AX	7.69	(0.44)	0.00	7.25	02/04/2025
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00	ORG.AX	1,383.60	(80.46)	0.00	1,303.14	02/04/2025
ORORA LIMITED CMN ORDINARY FULLY PAID	ORA.AX	1,088.42	(62.37)	0.00	1,026.05	02/04/2025
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID	PDN.AX	21.01	(1.26)	0.00	19.75	02/04/2025
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID	PLS.AX	127.02	(14.84)	0.00	112.18	02/04/2025
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID	RHC.AX	394.31	(22.68)	0.00	371.62	02/04/2025
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	RIO.AX	8.13	(0.47)	0.00	7.66	02/04/2025
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SFR.AX	665.06	(38.72)	0.00	626.34	02/04/2025
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SCG.AX	7.26	(0.42)	0.00	6.84	02/04/2025
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SIG.AX	201.49	(12.50)	0.00	188.99	02/04/2025
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SHL.AX	1,145.37	(67.01)	0.00	1,078.36	02/04/2025

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AUD (Cont.)						
Short (Cont.)						
SOUTH32 LIMITED CMN ORDINARY FULLY PAID	S32.AX	4.50	(0.26)	0.00	4.24	02/04/2025
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID	TLX.AX	1,489.30	(85.48)	0.00	1,403.82	02/04/2025
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	TWE.AX	4,058.40	(227.77)	0.00	3,830.62	02/04/2025
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID	VNT.AX	20.98	(1.21)	0.00	19.77	02/04/2025
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID	VEA.AX	2,367.01	(139.71)	0.00	2,227.30	02/04/2025
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID	WEB.AX	59.31	(3.43)	0.00	55.89	02/04/2025
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID	WHC.AX	5.88	(0.35)	0.00	5.53	02/04/2025
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	WTC.AX	152.59	(8.85)	0.00	143.74	02/04/2025
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID	WDS.AX	10.45	(0.60)	0.00	9.85	02/04/2025
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	WOW.AX	5,166.89	(297.84)	0.00	4,869.04	02/04/2025
WORLEY LTD ORD CMN ORDINARY FULLY PAID	WOR.AX	510.90	(29.71)	0.00	481.19	02/04/2025
ZIP CO LIMITED CMN ORDINARY FULLY PAID	ZIP.AX	1,194.42	(69.72)	0.00	1,124.71	02/04/2025
TOTAL AUD		16,003.41	(3,786.74)	0.00	12,216.67	02/04/2025
HKD						
Long						
AIA GROUP LIMITED CMN	1299.HK	(3,807.22)	(288.96)	0.00	(4,096.18)	02/04/2025
ALIBABA GROUP HOLDING LIMITED CMN	9988.HK	(989.17)	(75.14)	0.00	(1,064.31)	02/04/2025
BOC HONG KONG (HOLDINGS) LTD CMN	2388.HK	(6,211.96)	(514.57)	0.00	(6,726.53)	02/04/2025
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A	3998.HK	(3,063.33)	(245.46)	0.00	(3,308.79)	02/04/2025
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H	1359.HK	(205.81)	(15.55)	0.00	(221.36)	02/04/2025
CHINA CONSTRUCTION BANK CORP CMN CL H	0939.HK	(8,274.55)	(719.55)	0.00	(8,994.10)	02/04/2025
CHINA FEIHE LIMITED CMN	6186.HK	(2,039.40)	(162.59)	0.00	(2,201.98)	02/04/2025
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H	6881.HK	(193.24)	(15.30)	0.00	(208.54)	02/04/2025
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H	3908.HK	(7.55)	(0.60)	0.00	(8.16)	02/04/2025
CHINA LIFE INSURANCE CO LTD CMN CLASS H	2628.HK	(4,455.17)	(351.90)	0.00	(4,807.08)	02/04/2025
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S	0772.HK	(7.43)	(0.61)	0.00	(8.03)	02/04/2025
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H	0916.HK	(9.49)	(0.74)	0.00	(10.23)	02/04/2025
CHINA MENGNIU DAIRY CO CMN	2319.HK	(941.51)	(80.61)	0.00	(1,022.12)	02/04/2025

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066831553 (Cont.)						
HKD (Cont.)						
Long (Cont.)						
CHINA MERCHANTS PORT HOLDINGS CMN	0144.HK	(10,357.89)	(830.73)	0.00	(11,188.61)	02/04/2025
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H	2601.HK	(7.43)	(0.57)	0.00	(8.00)	02/04/2025
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H	0788.HK	(2,647.75)	(220.38)	0.00	(2,868.14)	02/04/2025
CHINA VANKE CO LTD. CMN CLASS H	2202.HK	(7.01)	(0.56)	0.00	(7.57)	02/04/2025
CITIC SECURITIES CO., LTD CMN CLASS H	6030.HK	(1,226.69)	(96.61)	0.00	(1,323.30)	02/04/2025
CK INFRASTRUCTURE HOLDINGS LIMITED CMN	1038.HK	(255.24)	(20.72)	0.00	(275.96)	02/04/2025
CRRC CORPORATION LIMITED CMN CLASS H	1766.HK	(7.38)	(0.60)	0.00	(7.98)	02/04/2025
GEELY AUTOMOBILE HOLDINGS LTD CMN	0175.HK	(5,623.86)	(455.00)	0.00	(6,078.86)	02/04/2025
GUOTAI JUNAN SECURITIES CO. LTD CMN	2611.HK	(24.19)	(1.79)	0.00	(25.99)	02/04/2025
HANG LUNG PROPERTIES LIMITED CMN	0101.HK	(788.32)	(64.54)	0.00	(852.86)	02/04/2025
HONG KONG EXCHANGES & CLEAR CMN	0388.HK	(581.10)	(45.42)	0.00	(626.51)	02/04/2025
J&T GLOBAL EXPRESS LIMITED CMN	1519.HK	(12.64)	(1.05)	0.00	(13.69)	02/04/2025
JD LOGISTICS, INC. CMN	2618.HK	(1.89)	(0.15)	0.00	(2.04)	02/04/2025
JD.COM, INC. CMN	9618.HK	(30.05)	(2.49)	0.00	(32.54)	02/04/2025
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN	9922.HK	(5.05)	(0.37)	0.00	(5.42)	02/04/2025
KINGSOFT CORPORATION LTD CMN	3888.HK	(9,437.92)	(767.78)	0.00	(10,205.70)	02/04/2025
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS	0135.HK	(105.33)	(8.43)	0.00	(113.77)	02/04/2025
MINISO GROUP HOLDING LIMITED CMN	9896.HK	(69.32)	(5.89)	0.00	(75.20)	02/04/2025
MTR CORP LTD CMN	0066.HK	(439.51)	(47.13)	0.00	(486.64)	02/04/2025
NETEASE, INC. CMN	9999.HK	(61.17)	(5.26)	0.00	(66.43)	02/04/2025
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H	1336.HK	(2,913.58)	(230.94)	0.00	(3,144.53)	02/04/2025
ORIENT OVERSEAS INTL LTD CMN	0316.HK	(5,765.35)	(470.71)	0.00	(6,236.06)	02/04/2025
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H	1339.HK	(6,396.98)	(510.80)	0.00	(6,907.78)	02/04/2025
PHARMARON BEIJING CO LTD CMN	3759.HK	(2.08)	(0.16)	0.00	(2.24)	02/04/2025
PICC PPTY & CASUALTY CO LTD CMN CLASS H	2328.HK	(2,095.17)	(169.65)	0.00	(2,264.82)	02/04/2025
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H	2318.HK	(101.76)	(8.01)	0.00	(109.78)	02/04/2025
POWER ASSETS HOLDINGS LTD CMN	0006.HK	(2,794.72)	(227.48)	0.00	(3,022.20)	02/04/2025
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN	1308.HK	(8,874.31)	(729.45)	0.00	(9,603.76)	02/04/2025
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A	0016.HK	(2,045.71)	(166.47)	0.00	(2,212.18)	02/04/2025
TECHTRONIC INDUSTRIES CO LTD CMN	0669.HK	(9,915.27)	(776.36)	0.00	(10,691.63)	02/04/2025

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066831553 (Cont.)						
HKD (Cont.)						
Long (Cont.)						
TENCENT HOLDINGS LIMITED CMN	0700.HK	(533.60)	(61.76)	0.00	(595.37)	02/04/2025
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN	0322.HK	(2,027.64)	(173.71)	0.00	(2,201.35)	02/04/2025
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN	6110.HK	(371.85)	(31.19)	0.00	(403.04)	02/04/2025
WH GROUP LIMITED CMN	0288.HK	(9,171.09)	(755.96)	0.00	(9,927.05)	02/04/2025
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN	1997.HK	(994.79)	(80.43)	0.00	(1,075.22)	02/04/2025
WUXI APPTTEC CO., LTD. CMN CLASS H	2359.HK	(41.62)	(3.28)	0.00	(44.89)	02/04/2025
YUE YUEN INDUSTRIAL HLDG CMN	0551.HK	(414.82)	(32.83)	0.00	(447.65)	02/04/2025
ZTE CORPORATION CMN CLASS H	0763.HK	(14.35)	(1.14)	0.00	(15.49)	02/04/2025
ZTO EXPRESS (CAYMAN) INC. CMN	2057.HK	(300.92)	(24.53)	0.00	(325.45)	02/04/2025
Short						
AKESO INC CMN	9926.HK	1,251.95	(415.01)	0.00	836.94	02/04/2025
ALIBABA GROUP HOLDING LIMITED CMN	9988.HK	6,081.63	(488.26)	0.00	5,593.37	02/04/2025
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN	0241.HK	546.20	(237.32)	0.00	308.88	02/04/2025
ALIBABA PICTURES GROUP LIMITED CMN	1060.HK	862.77	(73.82)	0.00	788.95	02/04/2025
BAIDU, INC. CMN	9888.HK	666.68	(52.53)	0.00	614.15	02/04/2025
BANK OF COMMUNICATIONS - HK BR CLASS H	3328.HK	489.53	(40.01)	0.00	449.51	02/04/2025
BUDWEISER BREWING COMPANY APAC LIMITED CMN	1876.HK	196.92	(16.38)	0.00	180.54	02/04/2025
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H	0998.HK	1,495.23	(122.81)	0.00	1,372.41	02/04/2025
CHINA GAS HOLDINGS LIMITED CMN	0384.HK	137.27	(11.35)	0.00	125.92	02/04/2025
CHINA HONGQIAO GROUP LIMITED CMN	1378.HK	753.65	(60.96)	0.00	692.69	02/04/2025
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H	1988.HK	2,321.11	(193.34)	0.00	2,127.77	02/04/2025
CHINA OILFIELD SERVICES LIMITED CMN CLASS H	2883.HK	580.81	(49.48)	0.00	531.33	02/04/2025
CHINA OVERSEAS LAND LTD (ORD) CMN	0688.HK	291.21	(24.92)	0.00	266.29	02/04/2025
CHINA POWER INTL DEV LTD CMN	2380.HK	1,848.60	(152.84)	0.00	1,695.76	02/04/2025
CHINA RAILWAY GROUP LIMITED CMN CLASS H	0390.HK	163.35	(12.99)	0.00	150.37	02/04/2025
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN	0291.HK	902.22	(73.96)	0.00	828.26	02/04/2025
CHINA RESOURCES LAND LIMITED CMN	1109.HK	275.43	(24.07)	0.00	251.36	02/04/2025
CHINA RUYI HOLDINGS LTD CMN	0136.HK	12,374.70	(13,647.32)	0.00	(1,272.61)	02/04/2025
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H	0956.HK	14.33	(1.09)	0.00	13.25	02/04/2025
CITIC LTD CMN	0267.HK	2,062.16	(151.45)	0.00	1,910.71	02/04/2025
CK ASSET HOLDINGS LIMITED CMN	1113.HK	3.36	(0.26)	0.00	3.11	02/04/2025

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066831553 (Cont.)						
HKD (Cont.)						
Short (Cont.)						
CLP HOLDINGS LIMITED CMN	0002.HK	1,254.00	(136.22)	0.00	1,117.78	02/04/2025
CONCH CEMENT CO LTD CMN CLASS H	0914.HK	117.15	(9.61)	0.00	107.54	02/04/2025
COWELL E HOLDINGS INC CMN	1415.HK	1,000.62	(4,025.59)	0.00	(3,024.97)	02/04/2025
DONGYUE GROUP LTD CMN	0189.HK	726.71	(61.09)	0.00	665.63	02/04/2025
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD	1797.HK	3.87	(22.55)	0.00	(18.68)	02/04/2025
EVEREST MEDICINES LIMITED CMN	1952.HK	1,110.70	(3,107.40)	0.00	(1,996.71)	02/04/2025
FLAT GLASS GROUP CO., LTD. CMN	6865.HK	96.53	(424.83)	0.00	(328.30)	02/04/2025
GALAXY ENTERTAINMENT GROUP LTD CMN	0027.HK	1,883.05	(181.26)	0.00	1,701.79	02/04/2025
GANFENG LITHIUM CO., LTD. CMN	1772.HK	177.67	(399.77)	0.00	(222.10)	02/04/2025
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD	3800.HK	3.87	(0.48)	0.00	3.39	02/04/2025
GIANT BIOGENE HOLDING CO., LTD CMN	2367.HK	617.52	(50.19)	0.00	567.33	02/04/2025
HAIDILAO INTERNATIONAL HOLDING LTD CMN	6862.HK	289.73	(21.44)	0.00	268.29	02/04/2025
HANG SENG BANK (ORD) CMN	0011.HK	169.99	(12.66)	0.00	157.33	02/04/2025
HENGAN INTL GROUP CO LTD CMN	1044.HK	793.78	(62.76)	0.00	731.02	02/04/2025
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H	0921.HK	144.67	(12.97)	0.00	131.70	02/04/2025
HUA HONG SEMICONDUCTOR LIMITED CMN	1347.HK	574.12	(301.08)	0.00	273.04	02/04/2025
HUADIAN POWER INTL CORP LTD CMN CLASS H	1071.HK	400.72	(375.48)	0.00	25.24	02/04/2025
HUANENG POWER INTL INC CMN CLASS H	0902.HK	403.55	(32.15)	0.00	371.40	02/04/2025
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H	1398.HK	840.52	(62.95)	0.00	777.57	02/04/2025
INNOVENT BIOLOGICS INC CMN	1801.HK	1,833.29	(145.78)	0.00	1,687.51	02/04/2025
JD HEALTH INTERNATIONAL INC. CMN	6618.HK	1,496.53	(123.50)	0.00	1,373.03	02/04/2025
KINGSOFT CLOUD HOLDINGS LTD CMN	3896.HK	927.97	(1,952.08)	0.00	(1,024.10)	02/04/2025
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN	9901.HK	1,105.56	(90.90)	0.00	1,014.66	02/04/2025
NONGFU SPRING COMPANY LIMITED CMN CLASS H	9633.HK	37.59	(4.62)	0.00	32.97	02/04/2025
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED	1833.HK	788.26	(3,922.71)	0.00	(3,134.46)	02/04/2025
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H	1658.HK	755.71	(62.42)	0.00	693.29	02/04/2025
SHANGHAI FUDAN MICROELECTRONIC*S GROUP CO LTD CMN CLASS H	1385.HK	13.04	(35.28)	0.00	(22.24)	02/04/2025
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN	2252.HK	292.95	(2,647.02)	0.00	(2,354.07)	02/04/2025
SHENZHOU INTL GROUP LTD CMN	2313.HK	621.37	(48.40)	0.00	572.96	02/04/2025
SUNNY OPTICAL TECH GROUP CO LT*D CMN	2382.HK	394.98	(29.69)	0.00	365.29	02/04/2025

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066831553 (Cont.)						
HKD (Cont.)						
Short (Cont.)						
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	0019.HK	4.61	(0.57)	0.00	4.04	02/04/2025
TONGCHENG TRAVEL HOLDINGS LIMITED CMN	0780.HK	429.01	(35.47)	0.00	393.54	02/04/2025
UNI-PRESIDENT CHINA HOLDINGS L'TD. CMN	0220.HK	759.39	(62.19)	0.00	697.20	02/04/2025
VOBILE GROUP LIMITED CMN	3738.HK	464.83	(1,811.54)	0.00	(1,346.71)	02/04/2025
WEIMOB INC CMN	2013.HK	1,724.78	(9,457.88)	0.00	(7,733.10)	02/04/2025
WEST CHINA CEMENT LIMITED CMN	2233.HK	204.84	(60.48)	0.00	144.36	02/04/2025
WUXI BIOLOGICS (CAYMAN) INC. CMN	2269.HK	38.07	(2.84)	0.00	35.22	02/04/2025
XD INC CMN	2400.HK	837.37	(445.73)	0.00	391.64	02/04/2025
XIAOMI CORPORATION CMN CLASS B	1810.HK	367.74	(28.15)	0.00	339.59	02/04/2025
YANKUANG ENERGY GROUP CO LTD CMN CLASS H	1171.HK	8,605.37	(6,983.26)	0.00	1,622.11	02/04/2025
ZAI LAB LIMITED CMN	9688.HK	184.74	(14.59)	0.00	170.15	02/04/2025
ZJLD GROUP INC. CMN	6979.HK	1,518.49	(5,415.63)	0.00	(3,897.14)	02/04/2025
ZOOMLION HEAVY INDUSTRY SCIENC*E AND TECHNOLOGY CO., LTD CMN CLASS H	1157.HK	83.97	(85.21)	0.00	(1.24)	02/04/2025
TOTAL HKD		(49,252.82)	(68,118.48)	0.00	(117,371.30)	02/04/2025
JPY						
Long						
AIR WATER CMN	4088.T	(3,794.14)	(4,105.76)	0.00	(7,899.90)	02/04/2025
AJINOMOTO CO., INC. CMN	2802.T	(1,069.34)	(1,168.83)	0.00	(2,238.17)	02/04/2025
ASAHI KASEI CMN	3407.T	(637.54)	(689.41)	0.00	(1,326.95)	02/04/2025
BAYCURRENT CMN	6532.T	(4,350.89)	(4,760.76)	0.00	(9,111.65)	02/04/2025
CENTRAL JAPAN RAILWAY COMPANY CMN	9022.T	(9,724.94)	(10,385.63)	0.00	(20,110.57)	02/04/2025
CHIBA BANK LTD CMN	8331.T	(10.64)	(11.72)	0.00	(22.37)	02/04/2025
CHUGAI PHARMACEUTICAL LTD CMN	4519.T	(932.94)	(1,018.66)	0.00	(1,951.59)	02/04/2025
CONCORDIA FINANCIAL GROUP CMN	7186.T	(110.14)	(120.48)	0.00	(230.62)	02/04/2025
DAI-ICHI LIFE HOLDINGS CMN	8750.T	(5.27)	(5.80)	0.00	(11.07)	02/04/2025
DAIFUKU CO LTD CMN	6383.T	(112.46)	(122.75)	0.00	(235.21)	02/04/2025
DAIWA SECURITIES CMN	8601.T	(992.81)	(1,075.84)	0.00	(2,068.65)	02/04/2025
FAST RETAILING CO LTD CMN	9983.T	(3,308.04)	(3,634.50)	0.00	(6,942.54)	02/04/2025
FP PARTNER INC. CMN	7388.T	(117.13)	(130.89)	0.00	(248.02)	02/04/2025
FUJI ELECTRIC CO LTD CMN	6504.T	(232.30)	(250.91)	0.00	(483.21)	02/04/2025

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066831553 (Cont.)						
JPY (Cont.)						
Long (Cont.)						
FUJIFILM HOLDINGS CORPORATION CMN	4901.T	(9,846.71)	(10,732.54)	0.00	(20,579.26)	02/04/2025
FUJIKURA LTD. CMN	5803.T	(260.91)	(278.56)	0.00	(539.47)	02/04/2025
FUKUOKA FINANCIAL GROUP CMN	8354.T	(254.50)	(279.00)	0.00	(533.50)	02/04/2025
GMO PAYMENT GATEWAY, INC. CMN	3769.T	(1,287.16)	(1,382.17)	0.00	(2,669.34)	02/04/2025
HIKARI TSUSHIN, INC. CMN	9435.T	(5,505.89)	(5,947.13)	0.00	(11,453.02)	02/04/2025
HITACHI CMN	6501.T	(4,098.31)	(4,462.03)	0.00	(8,560.34)	02/04/2025
IHI CORPORATION CMN	7013.T	(1,035.62)	(1,128.08)	0.00	(2,163.70)	02/04/2025
INPEX CMN	1605.T	(3,233.36)	(3,546.53)	0.00	(6,779.90)	02/04/2025
JAPAN EXCHANGE GROUP CMN	8697.T	(9,242.93)	(9,925.02)	0.00	(19,167.96)	02/04/2025
JAPAN POST BANK CMN	7182.T	(827.24)	(907.35)	0.00	(1,734.59)	02/04/2025
JAPAN POST HOLDINGS CO. LTD. CMN	6178.T	(4,330.58)	(4,860.63)	0.00	(9,191.21)	02/04/2025
JAPAN POST INSURANCE CO., LTD CMN	7181.T	(2,780.90)	(3,078.41)	0.00	(5,859.31)	02/04/2025
JAPAN TOBACCO INC. CMN	2914.T	(14,011.29)	(14,990.30)	0.00	(29,001.58)	02/04/2025
KAKAKU.COM, INC. CMN	2371.T	(9,791.47)	(10,383.51)	0.00	(20,174.98)	02/04/2025
KAMIGUMI CMN	9364.T	(35.70)	(39.32)	0.00	(75.02)	02/04/2025
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN	7012.T	(558.97)	(613.34)	0.00	(1,172.31)	02/04/2025
KAWASAKI KISEN KAISHA, LTD. CMN	9107.T	(190.63)	(209.80)	0.00	(400.42)	02/04/2025
KDDI CORPORATION CMN	9433.T	(11,625.49)	(12,559.41)	0.00	(24,184.90)	02/04/2025
KEIHAN ELECTRIC RAILWAY CMN	9045.T	(16.30)	(17.95)	0.00	(34.25)	02/04/2025
KEYENCE CORP. CMN	6861.T	(5,375.35)	(5,867.37)	0.00	(11,242.72)	02/04/2025
KIKKOMAN CORP. CMN	2801.T	(3,439.46)	(3,650.52)	0.00	(7,089.97)	02/04/2025
KINDEN CORPORATION CMN	1944.T	(1,705.77)	(1,884.21)	0.00	(3,589.99)	02/04/2025
KOTOBUKI SPIRITS CO., LTD. CMN	2222.T	(2,241.25)	(2,340.30)	0.00	(4,581.55)	02/04/2025
LY CMN	4689.T	(14.08)	(15.51)	0.00	(29.60)	02/04/2025
M&A RESEARCH INSTITUTE HOLDING CMN	9552.T	(1,417.00)	(1,529.50)	0.00	(2,946.50)	02/04/2025
MARUWA CO, LTD CMN	5344.T	(60.94)	(65.73)	0.00	(126.67)	02/04/2025
MEBUKI FINANCIAL GROUP CMN	7167.T	(373.79)	(413.37)	0.00	(787.16)	02/04/2025
MEIDENSHA CORP. CMN	6508.T	(974.64)	(1,028.48)	0.00	(2,003.12)	02/04/2025
MEITEC CORP. CMN	9744.T	(8,027.95)	(8,746.77)	0.00	(16,774.72)	02/04/2025
MISUMI GROUP INC. CMN	9962.T	(1,946.25)	(2,090.72)	0.00	(4,036.97)	02/04/2025
MITSUBISHI ELEC CORP CMN	6503.T	(163.26)	(176.89)	0.00	(340.15)	02/04/2025
MITSUBISHI HC CAPITAL CMN	8593.T	(10,318.91)	(11,141.95)	0.00	(21,460.85)	02/04/2025

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066831553 (Cont.)						
JPY (Cont.)						
Long (Cont.)						
MITSUBISHI HEAVY IND CMN	7011.T	(2,196.50)	(2,366.40)	0.00	(4,562.90)	02/04/2025
MITSUBISHI UFJ FINANCIAL GROUP CMN	8306.T	(695.72)	(766.22)	0.00	(1,461.94)	02/04/2025
MITSUI FUDOSAN CO., LTD. CMN	8801.T	(54.16)	(59.59)	0.00	(113.75)	02/04/2025
MIURA CO., LTD CMN	6005.T	(104.98)	(114.54)	0.00	(219.51)	02/04/2025
MS&AD INSURANCE GROUP HOLDINGS CMN	8725.T	(749.42)	(817.04)	0.00	(1,566.46)	02/04/2025
NGK INSULATORS CMN	5333.T	(4,141.17)	(4,435.10)	0.00	(8,576.27)	02/04/2025
NICHIREI CORP CMN	2871.T	(5,865.61)	(6,208.14)	0.00	(12,073.75)	02/04/2025
NIPPON PAINT CO., LTD. CMN	4612.T	(2,221.81)	(2,388.34)	0.00	(4,610.16)	02/04/2025
NIPPON SANSO HOLDINGS CORP CMN	4091.T	(5,775.43)	(6,236.60)	0.00	(12,012.04)	02/04/2025
NIPPON SHINYAKU CMN	4516.T	(164.32)	(179.88)	0.00	(344.20)	02/04/2025
NIPPON SHOKUBAI LTD CMN	4114.T	(6,034.89)	(6,608.81)	0.00	(12,643.71)	02/04/2025
NIPPON TELEGRAPH & TELE CMN	9432.T	(26.26)	(28.92)	0.00	(55.17)	02/04/2025
NISSAN CHEMICAL IND CMN	4021.T	(475.70)	(509.24)	0.00	(984.94)	02/04/2025
NISSIN FOODS HOLDINGS CMN	2897.T	(235.65)	(249.59)	0.00	(485.24)	02/04/2025
NITTO DENKO CMN	6988.T	(485.44)	(528.25)	0.00	(1,013.69)	02/04/2025
NOF CORPORATION CMN	4403.T	(4,776.29)	(5,139.30)	0.00	(9,915.59)	02/04/2025
NS SOLUTIONS CMN	2327.T	(10.13)	(11.16)	0.00	(21.29)	02/04/2025
OBAYASHI CORP CMN	1802.T	(36.77)	(40.48)	0.00	(77.25)	02/04/2025
OBIC BUSINESS CONSULTANTS CMN	4733.T	(10,879.79)	(11,680.10)	0.00	(22,559.89)	02/04/2025
OBIC CO., LTD CMN	4684.T	(18,014.66)	(19,320.17)	0.00	(37,334.83)	02/04/2025
ONO PHARMACEUTICAL CMN	4528.T	(261.78)	(288.32)	0.00	(550.10)	02/04/2025
ORACLE CORPORATION JAPAN CMN	4716.T	(4,408.20)	(4,646.37)	0.00	(9,054.56)	02/04/2025
ORIX CMN	8591.T	(5,771.71)	(6,302.16)	0.00	(12,073.86)	02/04/2025
OTSUKA HOLDINGS CO., LTD. CMN	4578.T	(274.28)	(299.84)	0.00	(574.12)	02/04/2025
RECRUIT HOLDINGS CMN	6098.T	(340.89)	(374.77)	0.00	(715.66)	02/04/2025
RESONA HOLDINGS CMN	8308.T	(1,630.17)	(1,797.54)	0.00	(3,427.71)	02/04/2025
SANSAN CMN	4443.T	(630.48)	(689.58)	0.00	(1,320.07)	02/04/2025
SCREEN HOLDINGS CMN	7735.T	(41.31)	(45.50)	0.00	(86.81)	02/04/2025
SCSK CORPORATION CMN	9719.T	(2,625.42)	(2,789.44)	0.00	(5,414.85)	02/04/2025
SECOM CO., LTD. CMN	9735.T	(372.56)	(408.67)	0.00	(781.23)	02/04/2025
SEIBU HOLDINGS INC CMN	9024.T	(180.05)	(203.49)	0.00	(383.54)	02/04/2025
SEVEN BANK CMN	8410.T	(5,915.13)	(6,375.47)	0.00	(12,290.60)	02/04/2025

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Underlyer Product Description	Underlyer RIC	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Total Accrual	Payment Date
066831553 (Cont.)						
JPY (Cont.)						
Long (Cont.)						
SHIMADZU CORP. CMN SRS#17697749	7701.T	(68.99)	(76.15)	0.00	(145.14)	02/04/2025
SHIMAMURA CO LTD CMN	8227.T	(1,920.24)	(2,054.62)	0.00	(3,974.87)	02/04/2025
SHIN-ETSU CHEMICAL CMN	4063.T	(504.20)	(555.10)	0.00	(1,059.30)	02/04/2025
SHIZUOKA FINANCIAL GROUP CMN	5831.T	(301.90)	(335.91)	0.00	(637.81)	02/04/2025
SMC CORPORATION CMN	6273.T	(74.12)	(81.63)	0.00	(155.75)	02/04/2025
SOMPO HOLDINGS, INC. CMN	8630.T	(4,106.82)	(4,431.99)	0.00	(8,538.81)	02/04/2025
SUMITOMO BAKELITE CO., LTD. CMN	4203.T	(611.85)	(667.63)	0.00	(1,279.48)	02/04/2025
SUMITOMO MITSUI TRUST GROUP CMN	8309.T	(34.44)	(37.93)	0.00	(72.37)	02/04/2025
SUMITOMO REALTY & DEV CO LTD CMN	8830.T	(413.30)	(455.82)	0.00	(869.12)	02/04/2025
SWCC SHOWA HOLDINGS CO., LTD. CMN	5805.T	(2,556.81)	(2,730.24)	0.00	(5,287.05)	02/04/2025
TAKASAGO THERMAL ENGINEERING CMN	1969.T	(46.33)	(51.00)	0.00	(97.32)	02/04/2025
TDK CORP CMN	6762.T	(1,117.16)	(1,220.04)	0.00	(2,337.20)	02/04/2025
TECHNOPRO HOLDINGS, INC. CMN	6028.T	(2,990.89)	(3,219.14)	0.00	(6,210.03)	02/04/2025
TECMO KOEI HOLDINGS CO., LTD. CMN	3635.T	(3,760.34)	(3,989.80)	0.00	(7,750.13)	02/04/2025
TIS INC. CMN	3626.T	(1,539.44)	(1,627.56)	0.00	(3,167.00)	02/04/2025
TOBU RAILWAY CMN	9001.T	(5,490.61)	(6,079.33)	0.00	(11,569.94)	02/04/2025
TOKIO MARINE HOLDINGS CMN	8766.T	(2,623.12)	(2,868.62)	0.00	(5,491.74)	02/04/2025
TOKYO ELECTRIC POWER CMN	9501.T	(327.86)	(359.61)	0.00	(687.47)	02/04/2025
TORAY INDUSTRIES CMN	3402.T	(1,290.58)	(1,437.62)	0.00	(2,728.20)	02/04/2025
TOYO SUISAN KAISHA, LTD. CMN	2875.T	(46.10)	(50.73)	0.00	(96.83)	02/04/2025
TOYO TANSO CMN	5310.T	(7.43)	(8.19)	0.00	(15.62)	02/04/2025
TREND MICRO INC. CMN	4704.T	(102.69)	(112.50)	0.00	(215.19)	02/04/2025
USS CO LTD CMN	4732.T	(8,048.20)	(8,610.16)	0.00	(16,658.37)	02/04/2025
VISIONAL INC CMN	4194.T	(764.29)	(824.45)	0.00	(1,588.74)	02/04/2025
YAKULT HONSHA CO., LTD. CMN	2267.T	(5,170.97)	(5,516.17)	0.00	(10,687.14)	02/04/2025
YAMAZAKI BAKING CO LTD CMN	2212.T	(1,339.38)	(1,462.92)	0.00	(2,802.30)	02/04/2025
ZENKOKU HOSHO CO LTD CMN	7164.T	(1,692.15)	(1,834.69)	0.00	(3,526.84)	02/04/2025
ZOZO CMN	3092.T	(8,546.64)	(9,329.81)	0.00	(17,876.45)	02/04/2025
Short						
ADVANTEST CORP CMN	6857.T	1,184.13	(1,298.17)	0.00	(114.04)	02/04/2025
AEON CMN	8267.T	420.52	(463.13)	0.00	(42.61)	02/04/2025

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066831553 (Cont.)						
JPY (Cont.)						
Short (Cont.)						
AGC INC. CMN	5201.T	8.28	(9.12)	0.00	(0.84)	02/04/2025
AOYAMA TRADING CO., LTD. CMN	8219.T	23.76	(26.11)	0.00	(2.35)	02/04/2025
APPIER GROUP CMN	4180.T	162.42	(176.90)	0.00	(14.49)	02/04/2025
ASAHI GROUP HOLDINGS LTD CMN	2502.T	547.95	(603.47)	0.00	(55.52)	02/04/2025
ASICS CORP CMN	7936.T	2,941.64	(3,256.28)	0.00	(314.64)	02/04/2025
BANDAI NAMCO HOLDINGS CMN	7832.T	633.19	(683.76)	0.00	(50.56)	02/04/2025
CAPCOM CO., LTD. CMN	9697.T	4,589.18	(4,890.67)	0.00	(301.49)	02/04/2025
CERES CMN	3696.T	646.44	(6,658.42)	0.00	(6,011.98)	02/04/2025
CHUBU ELECTRIC POWER COMPANY CMN	9502.T	256.48	(278.73)	0.00	(22.24)	02/04/2025
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN	9504.T	1,844.78	(1,954.61)	0.00	(109.83)	02/04/2025
COCA-COLA BOTTLERS JAPAN HOLDI CMN	2579.T	18.39	(20.26)	0.00	(1.86)	02/04/2025
COSMO ENERGY HOLDINGS CO., LTD. CMN	5021.T	3,634.54	(4,051.01)	0.00	(416.46)	02/04/2025
CUORIPS INC. CMN	4894.T	293.91	(26,756.50)	0.00	(26,462.59)	02/04/2025
CYBER AGENT LTD CMN	4751.T	639.82	(690.39)	0.00	(50.57)	02/04/2025
DAIHEN CORP. CMN	6622.T	1,055.33	(1,132.58)	0.00	(77.25)	02/04/2025
DAIKIN INDUSTRIES CMN	6367.T	6,823.12	(7,450.21)	0.00	(627.09)	02/04/2025
DAIKOKUYA HOLDINGS CMN	6993.T	199.70	(8,398.22)	0.00	(8,198.52)	02/04/2025
DAIWA HOUSE INDUSTRY CO.,LTD. CMN	1925.T	392.64	(432.42)	0.00	(39.78)	02/04/2025
DENA CMN	2432.T	1,362.98	(1,361.91)	0.00	1.07	02/04/2025
DENKA COMPANY LIMITED CMN	4061.T	82.27	(89.03)	0.00	(6.76)	02/04/2025
DENTSU GROUP CMN	4324.T	14.15	(15.24)	0.00	(1.10)	02/04/2025
DMG MORI CO., LTD. CMN	6141.T	907.96	(953.76)	0.00	(45.80)	02/04/2025
EBARA CORPORATION CMN	6361.T	367.57	(404.39)	0.00	(36.82)	02/04/2025
EISAI CO., LTD. CMN	4523.T	3,769.90	(4,120.48)	0.00	(350.58)	02/04/2025
ENEOS HOLDINGS CMN	5020.T	349.45	(384.85)	0.00	(35.41)	02/04/2025
FANUC CORP. CMN	6954.T	1,767.53	(1,940.11)	0.00	(172.57)	02/04/2025
FERROTEC CORPORATION CMN	6890.T	1,531.56	(1,711.82)	0.00	(180.27)	02/04/2025
FINANCIAL PARTNERS GROUP CMN	7148.T	2,907.09	(3,063.90)	0.00	(156.82)	02/04/2025
FREEE CMN	4478.T	2,129.96	(19,861.62)	0.00	(17,731.67)	02/04/2025
FUJITSU CMN	6702.T	3,830.89	(4,145.79)	0.00	(314.91)	02/04/2025
GENDA INC. CMN	9166.T	182.94	(5,357.41)	0.00	(5,174.47)	02/04/2025

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Fund: ALL
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Underlyer Product Description	Underlyer RIC	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Total Accrual	Payment Date
066831553 (Cont.)						
JPY (Cont.)						
Short (Cont.)						
GS YUASA CMN	6674.T	348.91	(373.04)	0.00	(24.14)	02/04/2025
HARMONIC DRIVE SYSTEMS INC. CMN	6324.T	2,929.84	(3,571.29)	0.00	(641.45)	02/04/2025
HINO MOTORS LTD CMN	7205.T	2,892.56	(3,015.30)	0.00	(122.73)	02/04/2025
HIS CMN	9603.T	1,516.93	(8,263.79)	0.00	(6,746.86)	02/04/2025
HITACHI CONSTRUCTION MACHINE CMN	6305.T	803.33	(869.59)	0.00	(66.26)	02/04/2025
HOKKAIDO ELEC PWR CO INC CMN	9509.T	798.81	(844.63)	0.00	(45.82)	02/04/2025
HONDA MOTOR CMN	7267.T	399.38	(446.92)	0.00	(47.54)	02/04/2025
HOYA CORP CMN	7741.T	625.39	(694.30)	0.00	(68.91)	02/04/2025
IDEMITSU KOSAN CO.,LTD. CMN	5019.T	6,689.79	(7,366.55)	0.00	(676.76)	02/04/2025
IHI CORPORATION CMN	7013.T	17.37	(19.02)	0.00	(1.64)	02/04/2025
INFORICH CMN	9338.T	402.71	(11,456.03)	0.00	(11,053.32)	02/04/2025
INFRONEER HOLDINGS INC. CMN	5076.T	730.45	(781.60)	0.00	(51.15)	02/04/2025
INSTITUTE FOR Q-SHU PIONEERS O CMN	5595.T	458.87	(47,685.32)	0.00	(47,226.45)	02/04/2025
ISSETAN MITSUKOSHI HOLDINGS CMN	3099.T	613.95	(652.50)	0.00	(38.55)	02/04/2025
ITO EN, LTD.	2593.T	5,160.66	(5,487.75)	0.00	(327.09)	02/04/2025
IWATANI INTERNATIONAL CMN	8088.T	559.36	(608.33)	0.00	(48.97)	02/04/2025
JAPAN AIRPORT TERMINAL CMN	9706.T	3,705.36	(3,938.00)	0.00	(232.63)	02/04/2025
JFE HOLDINGS CMN	5411.T	10,006.75	(10,878.29)	0.00	(871.54)	02/04/2025
JGC HOLDINGS CMN	1963.T	4,637.22	(5,050.57)	0.00	(413.35)	02/04/2025
K'S HOLDINGS CMN	8282.T	3,942.29	(4,326.73)	0.00	(384.43)	02/04/2025
KADOKAWA CORPORATION CMN	9468.T	36.12	(39.61)	0.00	(3.49)	02/04/2025
KAJIMA CMN	1812.T	15,219.51	(16,109.53)	0.00	(890.02)	02/04/2025
KANSAI ELECTRIC POWER COMPANY CMN	9503.T	206.52	(222.23)	0.00	(15.71)	02/04/2025
KAO CORP LTD CMN	4452.T	3,569.15	(3,750.01)	0.00	(180.86)	02/04/2025
KASUMIGASEKI CAPITAL CMN	3498.T	4,724.26	(200,293.04)	0.00	(195,568.78)	02/04/2025
KINTETSU CORP CMN	9041.T	285.39	(310.67)	0.00	(25.29)	02/04/2025
KIRIN HOLDINGS COMPANY, LTD CMN	2503.T	9,924.81	(10,623.80)	0.00	(698.98)	02/04/2025
KOBAYASHI PHARMACEUTICAL CO CMN	4967.T	2,075.49	(2,182.48)	0.00	(106.99)	02/04/2025
KOBE BUSSAN CMN	3038.T	79.16	(87.18)	0.00	(8.02)	02/04/2025
KOBE STEEL CMN	5406.T	1,597.71	(1,742.69)	0.00	(144.99)	02/04/2025
KOKUSAI ELECTRIC CMN	6525.T	59.76	(63.34)	0.00	(3.58)	02/04/2025
KOSE CORPORATION. CMN	4922.T	110.19	(115.98)	0.00	(5.79)	02/04/2025

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066831553 (Cont.)						
JPY (Cont.)						
Short (Cont.)						
KUSURI NO AOKI HOLDINGS ORD CMN	3549.T	379.38	(408.20)	0.00	(28.82)	02/04/2025
KYOCERA CORPORATION CMN	6971.T	677.17	(729.89)	0.00	(52.72)	02/04/2025
KYORITSU MAINTENANCE CMN	9616.T	9,720.85	(10,468.12)	0.00	(747.27)	02/04/2025
KYUDENKO CORPORATION CMN	1959.T	147.36	(161.72)	0.00	(14.36)	02/04/2025
LAND CMN	8918.T	296.27	(683.99)	0.00	(387.72)	02/04/2025
LIFEDRINK COMPANY CMN	2585.T	705.85	(785.84)	0.00	(79.99)	02/04/2025
LION CORPORATION CMN	4912.T	30.47	(33.64)	0.00	(3.17)	02/04/2025
LIXIL CMN	5938.T	6.37	(7.01)	0.00	(0.64)	02/04/2025
MARUBENI CORPORATION CMN	8002.T	1,068.89	(1,138.33)	0.00	(69.44)	02/04/2025
MATSUKIYOCOCOKARA CMN	3088.T	8,601.50	(9,298.86)	0.00	(697.36)	02/04/2025
MEDLEY CMN	4480.T	184.31	(195.76)	0.00	(11.45)	02/04/2025
MERCARI CMN	4385.T	3,073.53	(3,234.28)	0.00	(160.74)	02/04/2025
MITSUBISHI CORP. CMN	8058.T	245.72	(270.62)	0.00	(24.90)	02/04/2025
MITSUBISHI MOTORS CMN	7211.T	676.82	(703.32)	0.00	(26.51)	02/04/2025
MITSUBISHI UFJ FINANCIAL GROUP CMN	8306.T	6,204.56	(6,792.15)	0.00	(587.59)	02/04/2025
MITSUI E&S CMN	7003.T	32.22	(34.77)	0.00	(2.55)	02/04/2025
MITSUI O.S.K. LINES LTD CMN	9104.T	1,468.81	(1,622.84)	0.00	(154.03)	02/04/2025
MIZUHO FINANCIAL GROUP CMN	8411.T	103.21	(112.51)	0.00	(9.30)	02/04/2025
MODEC CMN	6269.T	1,795.49	(2,029.67)	0.00	(234.19)	02/04/2025
MONEY FORWARD, INC. CMN	3994.T	1,824.27	(1,987.65)	0.00	(163.38)	02/04/2025
MURATA MFG. CO., LTD. CMN	6981.T	554.18	(616.18)	0.00	(62.00)	02/04/2025
NABTESCO CMN	6268.T	513.64	(555.39)	0.00	(41.75)	02/04/2025
NAMURA SHIPBUILDING CO., LTD. CMN	7014.T	1,317.56	(11,574.24)	0.00	(10,256.68)	02/04/2025
NEC CORPORATION CMN	6701.T	517.53	(559.20)	0.00	(41.67)	02/04/2025
NEXON CO.LTD. CMN	3659.T	426.56	(449.76)	0.00	(23.20)	02/04/2025
NEXTAGE CO. LTD. CMN	3186.T	301.69	(1,097.23)	0.00	(795.54)	02/04/2025
NIDEC CMN	6594.T	4,575.66	(4,997.93)	0.00	(422.27)	02/04/2025
NIHON KOHDEN CORP. CMN	6849.T	3,595.60	(3,805.40)	0.00	(209.81)	02/04/2025
NIPPON ELEC GLASS CO LTD	5214.T	5,251.78	(5,901.73)	0.00	(649.95)	02/04/2025
NIPPON STEEL CMN	5401.T	368.13	(397.90)	0.00	(29.77)	02/04/2025
NISSAN MOTOR CMN	7201.T	649.35	(702.04)	0.00	(52.69)	02/04/2025
NITORI CO LTD CMN	9843.T	125.07	(136.70)	0.00	(11.63)	02/04/2025

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JPY (Cont.)						
Short (Cont.)						
NOMURA MICRO SCIENCE CMN	6254.T	7,396.04	(47,444.58)	0.00	(40,048.54)	02/04/2025
NTT DATA GROUP CMN	9613.T	31.48	(34.45)	0.00	(2.96)	02/04/2025
OJI HOLDINGS CMN	3861.T	2,298.70	(2,505.52)	0.00	(206.83)	02/04/2025
OLYMPUS CMN	7733.T	2,901.21	(3,175.84)	0.00	(274.63)	02/04/2025
OMRON CORPORATION CMN	6645.T	4,101.66	(4,286.41)	0.00	(184.75)	02/04/2025
OPEN HOUSE GROUP CO., LTD. CMN	3288.T	38.69	(42.21)	0.00	(3.52)	02/04/2025
ORGANO CORPORATION CMN	6368.T	3,949.41	(4,608.04)	0.00	(658.64)	02/04/2025
ORIENTAL LAND CO CMN	4661.T	5,801.62	(6,258.38)	0.00	(456.76)	02/04/2025
OSAKA GAS CO., LTD. CMN	9532.T	4,321.69	(4,574.54)	0.00	(252.85)	02/04/2025
PIGEON CORPORATION ORD CMN	7956.T	13.94	(15.32)	0.00	(1.38)	02/04/2025
PLAID INC. (JAPAN) CMN	4165.T	310.47	(3,272.28)	0.00	(2,961.80)	02/04/2025
POLA ORBIS HOLDINGS CMN	4927.T	240.40	(918.12)	0.00	(677.72)	02/04/2025
RAKUTEN BANK CMN	5838.T	577.60	(650.08)	0.00	(72.48)	02/04/2025
RAKUTEN GROUP CMN	4755.T	2,181.75	(2,386.44)	0.00	(204.69)	02/04/2025
RENASAS ELECTRONICS CMN	6723.T	597.27	(646.74)	0.00	(49.47)	02/04/2025
RESORTTRUST INC CMN	4681.T	5,043.39	(5,409.41)	0.00	(366.01)	02/04/2025
RINNAI CORP. CMN	5947.T	4,160.71	(4,524.34)	0.00	(363.63)	02/04/2025
ROHM CO LTD ORD CMN	6963.T	507.56	(552.08)	0.00	(44.53)	02/04/2025
RORZE CMN	6323.T	205.34	(228.86)	0.00	(23.53)	02/04/2025
SAKURA INTERNET INC. CMN	3778.T	86.84	(4,503.10)	0.00	(4,416.27)	02/04/2025
SANKYO CO., LTD.	6417.T	1,166.33	(1,270.87)	0.00	(104.54)	02/04/2025
SANRIO CO LTD	8136.T	2,770.78	(2,960.09)	0.00	(189.32)	02/04/2025
SAPPORO HOLDINGS CMN	2501.T	820.82	(825.40)	0.00	(4.59)	02/04/2025
SAWAI GROUP HOLDINGS CO.,LTD. CMN	4887.T	6,378.56	(6,993.31)	0.00	(614.74)	02/04/2025
SBI HOLDINGS, INC. CMN	8473.T	451.24	(488.08)	0.00	(36.84)	02/04/2025
SBI SUMISHIN NET BANK CMN	7163.T	1,427.51	(1,575.99)	0.00	(148.48)	02/04/2025
SCREEN HOLDINGS CMN	7735.T	120.36	(131.38)	0.00	(11.02)	02/04/2025
SEGA SAMMY HOLDINGS, INC. CMN	6460.T	2,547.16	(2,711.55)	0.00	(164.39)	02/04/2025
SEKISUI CHEMICAL CO., LTD. CMN	4204.T	79.72	(87.45)	0.00	(7.73)	02/04/2025
SEKISUI HOUSE, LTD. CMN	1928.T	4,705.36	(5,033.56)	0.00	(328.20)	02/04/2025
SEVEN & I HOLDINGS CMN	3382.T	985.51	(1,086.72)	0.00	(101.21)	02/04/2025
SG HOLDINGS CO., LTD. CMN	9143.T	296.06	(323.44)	0.00	(27.38)	02/04/2025

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066831553 (Cont.)						
JPY (Cont.)						
Short (Cont.)						
SHIMANO CORPORATION CMN	7309.T	80.87	(86.53)	0.00	(5.66)	02/04/2025
SHIMIZU CORP CMN	1803.T	226.34	(247.46)	0.00	(21.12)	02/04/2025
SHINKO ELEC IND CO LTD CMN	6967.T	2,641.98	(2,951.27)	0.00	(309.29)	02/04/2025
SHISEIDO CO., LTD. CMN	4911.T	6,995.96	(7,323.25)	0.00	(327.28)	02/04/2025
SOFTBANK GROUP CORP. CMN	9984.T	153.37	(166.83)	0.00	(13.46)	02/04/2025
SOJITZ CORPORATION CMN	2768.T	769.52	(831.58)	0.00	(62.06)	02/04/2025
SQUARE ENIX HOLDINGS CO., LTD. CMN	9684.T	2,444.18	(2,695.34)	0.00	(251.16)	02/04/2025
SUBARU CORPORATION CMN	7270.T	53.10	(57.25)	0.00	(4.16)	02/04/2025
SUMCO CMN	3436.T	972.49	(1,082.57)	0.00	(110.08)	02/04/2025
SUMITOMO CHEMICAL COMPANY CMN	4005.T	43.66	(47.61)	0.00	(3.95)	02/04/2025
SUMITOMO CORPORATION CMN	8053.T	686.80	(735.87)	0.00	(49.06)	02/04/2025
SUMITOMO DAINIPPON PHARMA CMN	4506.T	1,950.42	(2,107.93)	0.00	(157.51)	02/04/2025
SUMITOMO FORESTRY CO LTD CMN	1911.T	71.78	(79.05)	0.00	(7.27)	02/04/2025
SUMITOMO METAL MNG CMN	5713.T	702.20	(767.04)	0.00	(64.84)	02/04/2025
SUMITOMO MITSUI FIN GROUP, INC CMN	8316.T	1,748.60	(1,909.16)	0.00	(160.55)	02/04/2025
SUNTORY BEVERAGE & FOOD CMN	2587.T	14.87	(16.38)	0.00	(1.51)	02/04/2025
SUNWELS CMN	9229.T	282.66	(5,962.32)	0.00	(5,679.65)	02/04/2025
SYSMEX CORP CMN	6869.T	34.87	(38.29)	0.00	(3.42)	02/04/2025
TAIHEIYO CEMENT CORPORATION CMN	5233.T	6,728.29	(7,144.92)	0.00	(416.63)	02/04/2025
TAISEI CORPORATION CMN	1801.T	67.52	(74.35)	0.00	(6.83)	02/04/2025
TAIYO YUDEN CMN	6976.T	2,673.24	(2,945.35)	0.00	(272.10)	02/04/2025
TAKASHIMAYA CO LTD CMN	8233.T	397.90	(426.75)	0.00	(28.85)	02/04/2025
TAZMO CO., LTD. CMN	6266.T	176.55	(4,030.73)	0.00	(3,854.18)	02/04/2025
TDK CORP CMN	6762.T	21.91	(24.21)	0.00	(2.30)	02/04/2025
TEIJIN LTD CMN	3401.T	900.11	(969.33)	0.00	(69.22)	02/04/2025
TERUMO CORP CMN	4543.T	338.85	(367.62)	0.00	(28.77)	02/04/2025
THK CMN	6481.T	158.79	(173.85)	0.00	(15.06)	02/04/2025
TOHO GAS CO., LTD. CMN	9533.T	209.85	(224.59)	0.00	(14.73)	02/04/2025
TOHOKU ELECTRIC POWER CO INC CMN	9506.T	1,407.34	(1,488.56)	0.00	(81.22)	02/04/2025
TOKYO ELECTRON LTD CMN	8035.T	1,157.64	(1,272.57)	0.00	(114.93)	02/04/2025
TOKYO GAS CMN	9531.T	57.40	(62.85)	0.00	(5.45)	02/04/2025
TOKYO KEIKI INC. CMN	7721.T	226.13	(387.61)	0.00	(161.49)	02/04/2025

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066831553 (Cont.)						
JPY (Cont.)						
Short (Cont.)						
TOPCON CMN	7732.T	848.94	(903.11)	0.00	(54.17)	02/04/2025
TOPPAN PRINTING CO LTD CMN	7911.T	601.91	(664.17)	0.00	(62.26)	02/04/2025
TOWA CORP CMN	6315.T	484.58	(608.48)	0.00	(123.90)	02/04/2025
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN	5901.T	4,673.20	(5,005.47)	0.00	(332.27)	02/04/2025
TOYOTA INDUSTRIES CMN	6201.T	11,151.10	(12,141.35)	0.00	(990.25)	02/04/2025
TSUBURAYA FIELDS HOLDINGS CMN	2767.T	2,060.80	(60,963.09)	0.00	(58,902.29)	02/04/2025
TSURUHA HOLDINGS CMN	3391.T	219.37	(242.50)	0.00	(23.14)	02/04/2025
UBE INDUSTRIES LTD CMN	4208.T	503.30	(545.27)	0.00	(41.97)	02/04/2025
ULVAC, INC. CMN	6728.T	556.48	(619.79)	0.00	(63.31)	02/04/2025
UNICHARM CMN	8113.T	1,772.11	(1,867.66)	0.00	(95.55)	02/04/2025
WELCIA HOLDINGS CMN	3141.T	278.12	(310.84)	0.00	(32.72)	02/04/2025
WEST HOLDINGS CORPORATION CMN	1407.T	78.93	(86.92)	0.00	(8.00)	02/04/2025
YAMAHA CORPORATION CMN	7951.T	4,009.33	(4,246.58)	0.00	(237.25)	02/04/2025
YASKAWA ELECTRIC CORPORATION CMN	6506.T	7,366.70	(8,125.19)	0.00	(758.49)	02/04/2025
TOTAL JPY		40,318.75	(1,102,271.00)	0.00	(1,061,952.25)	02/04/2025
NZD						
Short						
INFRATIL LIMITED CMN	IFT.NZ	2,740.12	(215.96)	0.00	2,524.16	02/04/2025
TOTAL NZD	IFT.NZ	2,740.12	(215.96)	0.00	2,524.16	02/04/2025
SGD						
Long						
KEPPEL LTD CMN	KPLM.SI	(559.72)	(39.75)	0.00	(599.47)	02/04/2025
OCBC LTD CMN	OCBC.SI	(598.48)	(42.19)	0.00	(640.67)	02/04/2025
SINGAPORE EXCHANGE LTD CMN	SGXL.SI	(1,635.06)	(112.97)	0.00	(1,748.02)	02/04/2025
SINGAPORE TELECOMMUNICATIONS CMN	STEL.SI	(189.57)	(13.40)	0.00	(202.97)	02/04/2025
UNITED OVERSEAS BANK LTD CMN	UOBH.SI	(257.94)	(18.45)	0.00	(276.39)	02/04/2025
WILMAR INTERNATIONAL LTD CMN	WLIL.SI	(117.90)	(8.11)	0.00	(126.01)	02/04/2025
Short						
GENTING SINGAPORE LTD CMN	GENS.SI	46.15	(3.18)	0.00	42.97	02/04/2025

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066831553 (Cont.)						
SGD (Cont.)						
Short (Cont.)						
SATS LTD CMN	SATS.SI	667.55	(47.12)	0.00	620.43	02/04/2025
SEATRIUM LIMITED CMN	SEAT.SI	504.19	(212.72)	0.00	291.48	02/04/2025
TOTAL SGD		(2,140.77)	(497.89)	0.00	(2,638.66)	02/04/2025
USD						
Long						
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	002555.ZK	(22.66)	(2.58)	0.00	(25.24)	02/07/2025
ABB INDIA LIMITED CMN	ABB.NS	(59.13)	(10.21)	0.00	(69.34)	02/03/2025
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	000738.ZK	(1,254.63)	(132.61)	0.00	(1,387.24)	02/07/2025
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	601111.SH	(116.93)	(12.96)	0.00	(129.90)	02/07/2025
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND	600271.SH	(48.87)	(5.33)	0.00	(54.20)	02/07/2025
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	300685.ZK	(66.06)	(7.31)	0.00	(73.37)	02/07/2025
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002226.ZK	(134.23)	(15.21)	0.00	(149.44)	02/07/2025
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND	000887.ZK	(9.83)	(1.08)	0.00	(10.91)	02/07/2025
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300866.ZK	(191.53)	(22.36)	0.00	(213.89)	02/07/2025
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND	600629.SH	(19.88)	(2.05)	0.00	(21.93)	02/07/2025
ASIA OPTICAL CO., INC. CMN	3019.TW	(165.90)	(10.39)	0.00	(176.29)	02/04/2025
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	002938.ZK	(83.53)	(9.65)	0.00	(93.18)	02/07/2025
BANK OF BARODA CMN	BOB.NS	(194.28)	(33.14)	0.00	(227.42)	02/03/2025
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	300803.ZK	(764.12)	(81.35)	0.00	(845.47)	02/07/2025
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	688200.SH	(5.49)	(0.63)	0.00	(6.12)	02/07/2025
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND	688111.SH	(1,096.04)	(119.91)	0.00	(1,215.94)	02/07/2025
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	000786.ZK	(314.00)	(37.14)	0.00	(351.14)	02/07/2025
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	601126.SH	(529.60)	(58.78)	0.00	(588.38)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Long (Cont.)						
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300383.ZK	(608.15)	(64.28)	0.00	(672.42)	02/07/2025
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	600266.SH	(23.33)	(2.56)	0.00	(25.89)	02/07/2025
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	000970.ZK	(32.03)	(3.65)	0.00	(35.68)	02/07/2025
BHARAT ELECTRONICS LIMITED CMN	BAJE.NS	(56.10)	(9.82)	0.00	(65.92)	02/03/2025
BHARAT HEAVY ELECTRICALS LTD CMN	BHEL.NS	(6.76)	(1.19)	0.00	(7.95)	02/03/2025
BHARAT PETROLEUM CORP LTD CMN	BPCL.NS	(52.74)	(8.98)	0.00	(61.71)	02/03/2025
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND	600597.SH	(12.96)	(1.44)	0.00	(14.40)	02/07/2025
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	600258.SH	(398.38)	(43.19)	0.00	(441.57)	02/07/2025
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND	300146.ZK	(106.64)	(11.78)	0.00	(118.42)	02/07/2025
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	002594.ZK	(745.15)	(85.68)	0.00	(830.83)	02/07/2025
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	600906.SH	(22.29)	(2.42)	0.00	(24.71)	02/07/2025
CANARA BANK CMN	CNBK.NS	(7.39)	(1.30)	0.00	(8.69)	02/03/2025
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	002367.ZK	(575.45)	(63.59)	0.00	(639.04)	02/07/2025
CATHAY FINANCIAL HOLDING CO ORD CMN	2882.TW	(1,198.43)	(81.82)	0.00	(1,280.26)	02/04/2025
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND	601016.SH	(166.32)	(18.48)	0.00	(184.79)	02/07/2025
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601375.SH	(330.01)	(35.48)	0.00	(365.48)	02/07/2025
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	003816.ZK	(184.37)	(20.46)	0.00	(204.83)	02/07/2025
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	002557.ZK	(183.67)	(20.69)	0.00	(204.36)	02/07/2025
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603099.SH	(72.94)	(7.75)	0.00	(80.69)	02/07/2025
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	000783.ZK	(11.16)	(1.21)	0.00	(12.36)	02/07/2025
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	300342.ZK	(123.12)	(13.50)	0.00	(136.62)	02/07/2025
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603053.SH	(419.81)	(45.86)	0.00	(465.67)	02/07/2025
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	002697.ZK	(11.96)	(1.41)	0.00	(13.37)	02/07/2025

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USD (Cont.)						
Long (Cont.)						
CHINA AIRLINES CMN	2610.TW	(411.98)	(28.67)	0.00	(440.65)	02/04/2025
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND	002928.ZK	(0.64)	(0.07)	0.00	(0.71)	02/07/2025
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	002939.ZK	(13.41)	(1.45)	0.00	(14.87)	02/07/2025
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	601995.SH	(535.40)	(58.01)	0.00	(593.41)	02/07/2025
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND	601628.SH	(342.34)	(37.79)	0.00	(380.13)	02/07/2025
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	600999.SH	(1,107.66)	(119.33)	0.00	(1,226.99)	02/07/2025
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	601601.SH	(646.09)	(69.52)	0.00	(715.61)	02/07/2025
CHINA PETROLEUM & CHEMICAL COR*P CMN CLASS A SERIES NORTHBOUND	600028.SH	(137.36)	(15.91)	0.00	(153.28)	02/07/2025
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	688009.SH	(912.81)	(98.72)	0.00	(1,011.53)	02/07/2025
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND	600029.SH	(886.47)	(98.31)	0.00	(984.78)	02/07/2025
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND	600007.SH	(1,169.04)	(130.15)	0.00	(1,299.19)	02/07/2025
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	601179.SH	(72.11)	(7.82)	0.00	(79.93)	02/07/2025
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	600900.SH	(725.19)	(82.04)	0.00	(807.23)	02/07/2025
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603100.SH	(25.80)	(2.95)	0.00	(28.75)	02/07/2025
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	600452.SH	(1,230.81)	(131.68)	0.00	(1,362.49)	02/07/2025
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	002507.ZK	(707.25)	(78.62)	0.00	(785.87)	02/07/2025
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	601077.SH	(27.87)	(3.13)	0.00	(31.01)	02/07/2025
CHROMA ATE INC. CMN	2360.TW	(179.98)	(11.71)	0.00	(191.68)	02/04/2025
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	301039.ZK	(572.85)	(64.57)	0.00	(637.42)	02/07/2025
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND	000099.ZK	(8.68)	(1.01)	0.00	(9.69)	02/07/2025

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Underlyer Product Description	Underlyer RIC	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Total Accrual	Payment Date
066831553 (Cont.)						
USD (Cont.)						
Long (Cont.)						
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600030.SH	(1,052.91)	(117.51)	0.00	(1,170.42)	02/07/2025
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	000617.ZK	(620.72)	(69.00)	0.00	(689.72)	02/07/2025
COMPUTER AGE MANAGEMENT SERVICES LTD CMN	COMU.NS	(297.08)	(49.63)	0.00	(346.70)	02/03/2025
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	300750.ZK	(557.48)	(64.56)	0.00	(622.04)	02/07/2025
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	601919.SH	(63.05)	(7.34)	0.00	(70.39)	02/07/2025
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	601766.SH	(2,771.31)	(295.82)	0.00	(3,067.13)	02/07/2025
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	601066.SH	(18.98)	(2.14)	0.00	(21.12)	02/07/2025
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	603212.SH	(130.62)	(14.44)	0.00	(145.07)	02/07/2025
DAXIN MATERIALS CORPORATION CMN	5234.TW	(52.25)	(3.78)	0.00	(56.03)	02/04/2025
DELTA ELECTRONICS (THAILAND) PUBLIC COMPANY LIMITED LOCAL SHARE	DELTA_n.BK	(66.51)	(6.27)	0.00	(72.78)	02/04/2025
DLF LIMITED CMN	DLF.NS	(90.69)	(15.96)	0.00	(106.65)	02/03/2025
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	301029.ZK	(67.12)	(7.47)	0.00	(74.58)	02/07/2025
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	300059.ZK	(615.98)	(68.99)	0.00	(684.97)	02/07/2025
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	002017.ZK	(623.84)	(68.98)	0.00	(692.83)	02/07/2025
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND	002351.ZK	(2.10)	(0.23)	0.00	(2.34)	02/07/2025
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	300502.ZK	(1.27)	(0.15)	0.00	(1.42)	02/07/2025
EVA AIRWAYS CORPORATION CMN	2618.TW	(1,114.84)	(80.24)	0.00	(1,195.08)	02/04/2025
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	601788.SH	(399.69)	(44.13)	0.00	(443.82)	02/07/2025
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	605305.SH	(224.85)	(25.78)	0.00	(250.63)	02/07/2025
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND	601038.SH	(207.52)	(22.72)	0.00	(230.24)	02/07/2025
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002027.ZK	(1,358.77)	(150.08)	0.00	(1,508.85)	02/07/2025
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	002315.ZK	(418.16)	(46.08)	0.00	(464.23)	02/07/2025

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FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND	300203.ZK	(69.04)	(7.51)	0.00	(76.56)	02/07/2025
FORMOSA CHEMICALS & FIBRE CORP CMN	1326.TW	(18.62)	(1.26)	0.00	(19.88)	02/04/2025
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND	603288.SH	(7.48)	(0.87)	0.00	(8.35)	02/07/2025
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601138.SH	(131.42)	(15.23)	0.00	(146.65)	02/07/2025
FUBON FINANCIAL HOLDING CO LTD CMN	2881.TW	(360.93)	(25.08)	0.00	(386.02)	02/04/2025
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	600033.SH	(1,141.68)	(133.44)	0.00	(1,275.12)	02/07/2025
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	600660.SH	(43.05)	(4.80)	0.00	(47.85)	02/07/2025
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	002991.ZK	(23.96)	(2.60)	0.00	(26.56)	02/07/2025
GENIUS ELECTRONIC OPTICAL CO ORD CMN	3406.TW	(139.44)	(9.16)	0.00	(148.60)	02/04/2025
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND	600759.SH	(82.36)	(9.43)	0.00	(91.80)	02/07/2025
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	000791.ZK	(832.03)	(92.46)	0.00	(924.49)	02/07/2025
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	000776.ZK	(229.19)	(25.24)	0.00	(254.43)	02/07/2025
GLOBAL UNICHIP CORPORATION CMN	3443.TW	(74.81)	(4.90)	0.00	(79.70)	02/04/2025
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	002410.ZK	(427.00)	(45.65)	0.00	(472.65)	02/07/2025
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	603195.SH	(2,211.16)	(248.96)	0.00	(2,460.12)	02/07/2025
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	002152.ZK	(207.07)	(22.38)	0.00	(229.45)	02/07/2025
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002930.ZK	(6.97)	(0.75)	0.00	(7.72)	02/07/2025
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	002683.ZK	(55.32)	(6.20)	0.00	(61.52)	02/07/2025
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002884.ZK	(10.80)	(1.25)	0.00	(12.05)	02/07/2025
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	300770.ZK	(1,238.23)	(135.68)	0.00	(1,373.91)	02/07/2025
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	601333.SH	(552.25)	(60.72)	0.00	(612.97)	02/07/2025

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GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND	002967.ZK	(104.41)	(11.62)	0.00	(116.03)	02/07/2025
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND	600894.SH	(58.56)	(6.12)	0.00	(64.69)	02/07/2025
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND	600523.SH	(9.38)	(1.03)	0.00	(10.41)	02/07/2025
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND	002039.ZK	(349.61)	(38.55)	0.00	(388.15)	02/07/2025
GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	002390.ZK	(4.59)	(0.54)	0.00	(5.13)	02/07/2025
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND	600268.SH	(324.24)	(36.22)	0.00	(360.45)	02/07/2025
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	601211.SH	(470.07)	(51.81)	0.00	(521.88)	02/07/2025
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	000728.ZK	(30.98)	(3.34)	0.00	(34.32)	02/07/2025
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	002008.ZK	(379.47)	(42.03)	0.00	(421.49)	02/07/2025
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603258.SH	(456.84)	(51.85)	0.00	(508.69)	02/07/2025
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	603931.SH	(26.97)	(2.99)	0.00	(29.96)	02/07/2025
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300360.ZK	(278.84)	(31.52)	0.00	(310.37)	02/07/2025
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	300347.ZK	(625.45)	(68.20)	0.00	(693.66)	02/07/2025
HCL TECHNOLOGIES LIMITED CMN	HCLT.NS	(193.34)	(33.19)	0.00	(226.53)	02/03/2025
HDFC BANK LIMITED CMN	HDBK.NS	(983.08)	(166.09)	0.00	(1,149.17)	02/03/2025
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	688586.SH	(8.85)	(1.00)	0.00	(9.85)	02/07/2025
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	600598.SH	(128.79)	(13.96)	0.00	(142.75)	02/07/2025
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	000895.ZK	(1,331.60)	(151.38)	0.00	(1,482.98)	02/07/2025
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	603508.SH	(258.81)	(28.21)	0.00	(287.02)	02/07/2025
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300847.ZK	(345.72)	(37.92)	0.00	(383.64)	02/07/2025
HINDUSTAN AERONAUTICS LIMITED CMN	HIAE.NS	(1,037.99)	(177.59)	0.00	(1,215.58)	02/03/2025

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HINDUSTAN ZINC LIMITED CMN	HZNC.NS	(127.88)	(22.01)	0.00	(149.89)	02/03/2025
HITGEN INC. CMN CLASS A SERIES NORTHBOUND	688222.SH	(194.19)	(21.77)	0.00	(215.96)	02/07/2025
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	300033.ZK	(171.89)	(18.11)	0.00	(190.00)	02/07/2025
HON HAI PRECISION INDUSTRY CMN	2317.TW	(21.59)	(1.49)	0.00	(23.08)	02/04/2025
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN	HUUC.NS	(199.39)	(34.48)	0.00	(233.87)	02/03/2025
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300741.ZK	(90.36)	(9.75)	0.00	(100.11)	02/07/2025
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	000963.ZK	(1,575.23)	(172.52)	0.00	(1,747.75)	02/07/2025
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	300979.ZK	(177.89)	(19.89)	0.00	(197.78)	02/07/2025
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND	600025.SH	(803.16)	(88.97)	0.00	(892.13)	02/07/2025
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND	601688.SH	(586.64)	(64.20)	0.00	(650.83)	02/07/2025
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND	002926.ZK	(32.76)	(3.54)	0.00	(36.30)	02/07/2025
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	600566.SH	(434.39)	(49.08)	0.00	(483.48)	02/07/2025
ICICI BANK LIMITED CMN	ICBK.NS	(34.11)	(5.94)	0.00	(40.05)	02/03/2025
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	300896.ZK	(1,216.00)	(133.83)	0.00	(1,349.83)	02/07/2025
INDIAN BANK CMN	INBA.NS	(1.47)	(0.25)	0.00	(1.72)	02/03/2025
INDIAN OIL CORPORATION LTD CMN	IOC.NS	(14.87)	(2.59)	0.00	(17.46)	02/03/2025
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN	INIR.NS	(399.00)	(67.76)	0.00	(466.77)	02/03/2025
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND	601377.SH	(43.93)	(4.75)	0.00	(48.68)	02/07/2025
INSYDE SOFTWARE, CORP. CMN	6231.TWO	(42.46)	(2.91)	0.00	(45.37)	02/04/2025
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	ICT.PS	(95.77)	(33.56)	0.00	(129.33)	02/04/2025
INTOUCH HOLDINGS PLC LOCAL SHARE	INTUCH_n.BK	(3.63)	(0.34)	0.00	(3.97)	02/04/2025
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	688252.SH	(50.68)	(5.83)	0.00	(56.51)	02/07/2025
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	600584.SH	(84.52)	(10.02)	0.00	(94.54)	02/07/2025

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JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND	603915.SH	(292.41)	(32.80)	0.00	(325.21)	02/07/2025
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	600276.SH	(114.02)	(13.05)	0.00	(127.06)	02/07/2025
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300761.ZK	(156.11)	(17.22)	0.00	(173.33)	02/07/2025
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603693.SH	(61.25)	(6.75)	0.00	(68.00)	02/07/2025
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND	601952.SH	(361.71)	(39.95)	0.00	(401.66)	02/07/2025
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600362.SH	(0.64)	(0.07)	0.00	(0.72)	02/07/2025
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	603977.SH	(65.60)	(6.91)	0.00	(72.51)	02/07/2025
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND	300320.ZK	(42.20)	(4.62)	0.00	(46.82)	02/07/2025
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	601958.SH	(903.99)	(105.31)	0.00	(1,009.30)	02/07/2025
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	603279.SH	(97.11)	(10.56)	0.00	(107.66)	02/07/2025
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND	688223.SH	(23.33)	(2.56)	0.00	(25.88)	02/07/2025
JIO FINANCIAL SERVICES LTD CMN	JIOF.NS	(309.05)	(54.27)	0.00	(363.32)	02/03/2025
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	600380.SH	(1,372.95)	(155.33)	0.00	(1,528.28)	02/07/2025
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	600872.SH	(230.40)	(25.74)	0.00	(256.13)	02/07/2025
KCE ELECTRONICS PUBLIC COMPANY LIMITED LOCAL SHARE	KCE_n.BK	(10.44)	(0.96)	0.00	(11.40)	02/04/2025
KING SLIDE WORKS CO., LTD. CMN	2059.TW	(170.52)	(11.29)	0.00	(181.80)	02/04/2025
KING YUAN ELECTRONICS CO LTD ORD CMN	2449.TW	(453.85)	(32.28)	0.00	(486.13)	02/04/2025
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002517.ZK	(422.45)	(47.40)	0.00	(469.85)	02/07/2025
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	300773.ZK	(253.92)	(27.50)	0.00	(281.42)	02/07/2025
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	300433.ZK	(350.90)	(40.09)	0.00	(390.99)	02/07/2025
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002250.ZK	(230.24)	(25.49)	0.00	(255.73)	02/07/2025

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USD (Cont.)						
Long (Cont.)						
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND	002600.ZK	(31.13)	(3.43)	0.00	(34.56)	02/07/2025
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND	000513.ZK	(286.54)	(31.91)	0.00	(318.45)	02/07/2025
LTIMINDTREE LIMITED CMN	LTIM.NS	(18.75)	(3.33)	0.00	(22.08)	02/03/2025
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	000830.ZK	(120.79)	(13.68)	0.00	(134.48)	02/07/2025
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	000568.ZK	(103.65)	(11.31)	0.00	(114.95)	02/07/2025
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	002990.ZK	(30.56)	(3.44)	0.00	(34.00)	02/07/2025
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	600873.SH	(9.22)	(1.03)	0.00	(10.25)	02/07/2025
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND	600390.SH	(945.56)	(103.25)	0.00	(1,048.81)	02/07/2025
MISC BERHAD LOCAL SHARE	MISC.KL	(0.18)	(0.06)	0.00	(0.25)	02/04/2025
MLS CO LTD CMN CLASS A SERIES NORTHBOUND	002745.ZK	(18.22)	(1.97)	0.00	(20.19)	02/07/2025
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002714.ZK	(7.13)	(0.82)	0.00	(7.96)	02/07/2025
NAN YA PLASTICS CORP CMN	1303.TW	(31.58)	(2.20)	0.00	(33.77)	02/04/2025
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603093.SH	(21.81)	(2.36)	0.00	(24.17)	02/07/2025
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	601990.SH	(95.63)	(10.52)	0.00	(106.15)	02/07/2025
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	600406.SH	(836.92)	(91.12)	0.00	(928.04)	02/07/2025
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND	601336.SH	(97.84)	(11.34)	0.00	(109.18)	02/07/2025
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002946.ZK	(155.30)	(19.13)	0.00	(174.43)	02/07/2025
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300532.ZK	(152.54)	(16.88)	0.00	(169.42)	02/07/2025
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND	603699.SH	(1,378.82)	(161.85)	0.00	(1,540.66)	02/07/2025
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	605117.SH	(11.70)	(1.34)	0.00	(13.04)	02/07/2025
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603297.SH	(2.01)	(0.24)	0.00	(2.26)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Long (Cont.)						
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002896.ZK	(152.93)	(17.18)	0.00	(170.11)	02/07/2025
NMDC LIMITED CMN	NMDC.NS	(85.45)	(14.68)	0.00	(100.13)	02/03/2025
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	000686.ZK	(11.74)	(1.26)	0.00	(13.00)	02/07/2025
NOVATEK MICROELECTRONICS LTD CMN	3034.TW	(579.86)	(39.88)	0.00	(619.74)	02/04/2025
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND	688300.SH	(545.54)	(63.17)	0.00	(608.71)	02/07/2025
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND	603833.SH	(12.23)	(1.36)	0.00	(13.59)	02/07/2025
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN	ORCL.NS	(110.56)	(18.32)	0.00	(128.87)	02/03/2025
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600958.SH	(136.75)	(14.63)	0.00	(151.38)	02/07/2025
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND	300595.ZK	(95.99)	(10.04)	0.00	(106.03)	02/07/2025
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND	300759.ZK	(481.64)	(53.66)	0.00	(535.30)	02/07/2025
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND	300398.ZK	(20.50)	(2.25)	0.00	(22.75)	02/07/2025
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND	601318.SH	(1,376.58)	(151.00)	0.00	(1,527.58)	02/07/2025
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND	600048.SH	(31.65)	(3.57)	0.00	(35.22)	02/07/2025
POLYCARB INDIA LIMITED CMN	POLC.NS	(4.78)	(0.84)	0.00	(5.63)	02/03/2025
POWER FINANCE CORP LTD CMN	PWFC.NS	(403.21)	(69.90)	0.00	(473.11)	02/03/2025
POWER GRID CORPORATION OF INDIA LIMITED CMN	PGRD.NS	(228.70)	(39.61)	0.00	(268.31)	02/03/2025
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN	PMET.KL	(165.86)	(56.47)	0.00	(222.33)	02/04/2025
PT ANEKA TAMBANG TBK CMN	ANTM.JK	(197.82)	(28.78)	0.00	(226.60)	02/04/2025
PT ASTRA INTERNATIONAL TBK CMN	ASII.JK	(694.59)	(103.32)	0.00	(797.91)	02/04/2025
PT BANK CENTRAL ASIA TBK SCRIPLESS	BBCA.JK	(207.00)	(30.90)	0.00	(237.90)	02/04/2025
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN	BBRI.JK	(103.74)	(16.05)	0.00	(119.79)	02/04/2025
PT TELEKOMUNIKASI INDONESIA, TBK. CMN	TLKM.JK	(314.64)	(46.36)	0.00	(361.00)	02/04/2025
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED LOCAL SHARE	PTTEP_n.BK	(639.74)	(60.32)	0.00	(700.06)	02/04/2025
PTT PUBLIC COMPANY LIMITED LOCAL SHARE	PTT_n.BK	(124.79)	(11.57)	0.00	(136.36)	02/04/2025
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE	PUBM.KL	(293.60)	(99.38)	0.00	(392.98)	02/04/2025
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	300481.ZK	(106.58)	(11.94)	0.00	(118.52)	02/07/2025

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USD (Cont.)						
Long (Cont.)						
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	000792.ZK	(62.05)	(7.13)	0.00	(69.18)	02/07/2025
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	605183.SH	(259.72)	(29.15)	0.00	(288.86)	02/07/2025
RAIL VIKAS NIGAM LIMITED CMN	RAIV.NS	(15.11)	(2.68)	0.00	(17.79)	02/03/2025
RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S	RAIT.NS	(2.41)	(0.44)	0.00	(2.85)	02/03/2025
REC LIMITED CMN	RECM.NS	(61.90)	(11.07)	0.00	(72.97)	02/03/2025
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	601828.SH	(13.53)	(1.51)	0.00	(15.04)	02/07/2025
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND	300724.ZK	(1,164.88)	(128.95)	0.00	(1,293.83)	02/07/2025
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	600031.SH	(1.35)	(0.16)	0.00	(1.50)	02/07/2025
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	600061.SH	(327.84)	(35.38)	0.00	(363.22)	02/07/2025
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	601225.SH	(373.86)	(42.41)	0.00	(416.27)	02/07/2025
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	600219.SH	(1,536.35)	(178.79)	0.00	(1,715.14)	02/07/2025
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	605098.SH	(163.92)	(19.37)	0.00	(183.29)	02/07/2025
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND	600643.SH	(170.69)	(18.39)	0.00	(189.08)	02/07/2025
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND	603881.SH	(594.81)	(56.95)	0.00	(651.76)	02/07/2025
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	688188.SH	(699.84)	(79.06)	0.00	(778.91)	02/07/2025
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND	600621.SH	(149.54)	(15.25)	0.00	(164.78)	02/07/2025
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601727.SH	(20.51)	(2.39)	0.00	(22.90)	02/07/2025
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002158.ZK	(1,058.28)	(118.30)	0.00	(1,176.58)	02/07/2025
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND	600754.SH	(35.38)	(4.04)	0.00	(39.42)	02/07/2025
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND	600835.SH	(295.31)	(31.18)	0.00	(326.49)	02/07/2025
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	002028.ZK	(54.21)	(6.27)	0.00	(60.48)	02/07/2025

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Long (Cont.)						
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	603039.SH	(261.47)	(27.66)	0.00	(289.13)	02/07/2025
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	600320.SH	(1,021.14)	(112.82)	0.00	(1,133.96)	02/07/2025
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND	600517.SH	(43.22)	(4.71)	0.00	(47.93)	02/07/2025
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND	000680.ZK	(56.13)	(6.52)	0.00	(62.65)	02/07/2025
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	002500.ZK	(24.76)	(2.68)	0.00	(27.44)	02/07/2025
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	000166.ZK	(811.44)	(87.66)	0.00	(899.10)	02/07/2025
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	000019.ZK	(39.59)	(4.38)	0.00	(43.97)	02/07/2025
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688318.SH	(6.28)	(0.68)	0.00	(6.96)	02/07/2025
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	301327.ZK	(19.40)	(2.25)	0.00	(21.65)	02/07/2025
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002609.ZK	(15.88)	(1.71)	0.00	(17.60)	02/07/2025
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688025.SH	(0.80)	(0.09)	0.00	(0.88)	02/07/2025
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	300760.ZK	(315.72)	(36.59)	0.00	(352.31)	02/07/2025
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300047.ZK	(10.53)	(1.15)	0.00	(11.68)	02/07/2025
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	688036.SH	(26.70)	(3.11)	0.00	(29.81)	02/07/2025
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	002130.ZK	(3.35)	(0.39)	0.00	(3.73)	02/07/2025
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002285.ZK	(19.13)	(2.11)	0.00	(21.24)	02/07/2025
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	003021.ZK	(0.58)	(0.07)	0.00	(0.65)	02/07/2025
SHIN KONG FINANCIAL HLDGS CO LTD CMN	2888.TW	(70.10)	(4.89)	0.00	(74.99)	02/04/2025
SHRIRAM FINANCE LIMITED CMN	SHMF.NS	(11.12)	(1.95)	0.00	(13.08)	02/03/2025
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND	002978.ZK	(52.04)	(5.98)	0.00	(58.03)	02/07/2025

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USD (Cont.)						
Long (Cont.)						
SICHUAN BIOKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688506.SH	(5.04)	(0.58)	0.00	(5.62)	02/07/2025
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND	600839.SH	(18.05)	(1.93)	0.00	(19.98)	02/07/2025
SIEMENS LIMITED CMN	SIEM.NS	(27.27)	(4.81)	0.00	(32.08)	02/03/2025
SIGURD MICROELECTRONIC CORP CMN	6257.TW	(341.58)	(24.10)	0.00	(365.68)	02/04/2025
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	300470.ZK	(150.55)	(16.50)	0.00	(167.05)	02/07/2025
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND	601598.SH	(1,131.59)	(125.75)	0.00	(1,257.34)	02/07/2025
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603737.SH	(162.46)	(17.59)	0.00	(180.06)	02/07/2025
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601555.SH	(25.06)	(2.75)	0.00	(27.81)	02/07/2025
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	600369.SH	(0.64)	(0.07)	0.00	(0.72)	02/07/2025
STATE BANK OF INDIA CMN	SBI.NS	(4.67)	(0.81)	0.00	(5.48)	02/03/2025
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND	002468.ZK	(945.89)	(106.88)	0.00	(1,052.77)	02/07/2025
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND	600710.SH	(30.04)	(3.33)	0.00	(33.37)	02/07/2025
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300274.ZK	(0.58)	(0.07)	0.00	(0.65)	02/07/2025
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688106.SH	(108.12)	(12.03)	0.00	(120.15)	02/07/2025
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300394.ZK	(223.68)	(25.87)	0.00	(249.55)	02/07/2025
TAIWAN SEMICONDUCTOR MFG CO ORD CMN	2330.TW	(591.30)	(41.44)	0.00	(632.75)	02/04/2025
TATA CONSULTANCY SERVICES LIMITED CMN	TCS.NS	(2,649.06)	(459.32)	0.00	(3,108.38)	02/03/2025
TATA ELXSI LTD CMN	TTEX.NS	(64.00)	(10.86)	0.00	(74.86)	02/03/2025
TECO ELECTRIC AND MACHINERY CO CMN	1504.TW	(821.18)	(57.58)	0.00	(878.76)	02/04/2025
TELEKOM MALAYSIA BERNAD (MYR) CMN	TLMM.KL	(979.37)	(333.99)	0.00	(1,313.36)	02/04/2025
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	601319.SH	(906.96)	(103.67)	0.00	(1,010.63)	02/07/2025
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND	600717.SH	(78.44)	(8.61)	0.00	(87.05)	02/07/2025
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	688819.SH	(11.97)	(1.34)	0.00	(13.32)	02/07/2025
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND	002283.ZK	(114.91)	(13.18)	0.00	(128.09)	02/07/2025

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Long (Cont.)						
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND	600211.SH	(59.20)	(6.71)	0.00	(65.91)	02/07/2025
TIGERAIR TAIWAN CO LTD CMN	6757.TW	(17.14)	(1.29)	0.00	(18.43)	02/04/2025
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND	603866.SH	(996.89)	(106.74)	0.00	(1,103.64)	02/07/2025
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND	600438.SH	(20.05)	(2.31)	0.00	(22.36)	02/07/2025
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND	600780.SH	(174.36)	(19.16)	0.00	(193.52)	02/07/2025
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND	688599.SH	(336.89)	(36.78)	0.00	(373.66)	02/07/2025
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	600100.SH	(439.51)	(47.83)	0.00	(487.34)	02/07/2025
UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN	1216.TW	(1,050.18)	(71.15)	0.00	(1,121.33)	02/04/2025
UNION BANK OF INDIA CMN	UNBK.NS	(141.09)	(23.96)	0.00	(165.05)	02/03/2025
UNITED INFORMATION SYSTEMS CMN	2404.TW	(53.02)	(3.72)	0.00	(56.74)	02/04/2025
UNITED MICROELECTRONICS CORP ORD CMN	2303.TW	(3.16)	(0.22)	0.00	(3.38)	02/04/2025
VEDANTA LIMITED CMN	VDAN.NS	(91.13)	(15.86)	0.00	(106.99)	02/03/2025
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300476.ZK	(23.02)	(2.81)	0.00	(25.83)	02/07/2025
VOLTRONIC POWER TECHNOLOGY COR*P CMN	6409.TW	(306.93)	(21.22)	0.00	(328.15)	02/04/2025
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	300017.ZK	(101.67)	(10.66)	0.00	(112.33)	02/07/2025
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	603609.SH	(106.66)	(11.63)	0.00	(118.29)	02/07/2025
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	601168.SH	(407.20)	(49.03)	0.00	(456.24)	02/07/2025
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	688100.SH	(16.37)	(1.90)	0.00	(18.28)	02/07/2025
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	600157.SH	(32.36)	(3.76)	0.00	(36.12)	02/07/2025
WIPRO LIMITED CMN	WIPR.NS	(158.16)	(27.42)	0.00	(185.58)	02/03/2025
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	600580.SH	(298.08)	(33.81)	0.00	(331.89)	02/07/2025
WUXI APPTTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	603259.SH	(188.76)	(21.06)	0.00	(209.82)	02/07/2025
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	600667.SH	(39.21)	(4.47)	0.00	(43.69)	02/07/2025
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	601369.SH	(10.29)	(1.11)	0.00	(11.40)	02/07/2025

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XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	688550.SH	(10.48)	(1.16)	0.00	(11.64)	02/07/2025
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND	600563.SH	(555.41)	(63.05)	0.00	(618.45)	02/07/2025
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND	002925.ZK	(49.01)	(5.08)	0.00	(54.09)	02/07/2025
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	000526.ZK	(0.42)	(0.05)	0.00	(0.47)	02/07/2025
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	601811.SH	(17.86)	(2.02)	0.00	(19.88)	02/07/2025
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603888.SH	(173.93)	(19.20)	0.00	(193.13)	02/07/2025
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002202.ZK	(452.25)	(50.76)	0.00	(503.01)	02/07/2025
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	002100.ZK	(45.69)	(5.06)	0.00	(50.76)	02/07/2025
XINTEC INC CMN	3374.TWO	(228.71)	(16.25)	0.00	(244.96)	02/04/2025
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	000400.ZK	(781.42)	(83.55)	0.00	(864.97)	02/07/2025
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND	300861.ZK	(143.60)	(15.61)	0.00	(159.21)	02/07/2025
YANGMING MARINE TRANSPORT CORP CMN	2609.TW	(681.78)	(46.74)	0.00	(728.52)	02/04/2025
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	002847.ZK	(22.12)	(2.46)	0.00	(24.59)	02/07/2025
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	002643.ZK	(34.75)	(3.97)	0.00	(38.72)	02/07/2025
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603013.SH	(414.07)	(45.98)	0.00	(460.04)	02/07/2025
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	300628.ZK	(620.32)	(70.36)	0.00	(690.67)	02/07/2025
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	300999.ZK	(12.21)	(1.34)	0.00	(13.55)	02/07/2025
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND	000975.ZK	(197.37)	(24.27)	0.00	(221.64)	02/07/2025
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	300415.ZK	(296.28)	(34.23)	0.00	(330.51)	02/07/2025
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	002120.ZK	(291.08)	(32.91)	0.00	(323.99)	02/07/2025
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND	000807.ZK	(651.74)	(82.26)	0.00	(734.00)	02/07/2025
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	600497.SH	(91.67)	(10.49)	0.00	(102.17)	02/07/2025

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YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND	002053.ZK	(28.54)	(3.24)	0.00	(31.77)	02/07/2025
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND	600096.SH	(873.37)	(97.97)	0.00	(971.34)	02/07/2025
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	300674.ZK	(13.85)	(1.49)	0.00	(15.34)	02/07/2025
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	300718.ZK	(52.98)	(6.46)	0.00	(59.44)	02/07/2025
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	002011.ZK	(236.29)	(26.90)	0.00	(263.19)	02/07/2025
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	600352.SH	(535.89)	(58.30)	0.00	(594.19)	02/07/2025
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	600216.SH	(10.63)	(1.20)	0.00	(11.82)	02/07/2025
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND	002001.ZK	(337.70)	(38.58)	0.00	(376.28)	02/07/2025
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	600032.SH	(20.86)	(2.29)	0.00	(23.15)	02/07/2025
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	603568.SH	(350.02)	(37.40)	0.00	(387.42)	02/07/2025
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	002372.ZK	(472.15)	(53.55)	0.00	(525.70)	02/07/2025
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	300357.ZK	(578.81)	(63.68)	0.00	(642.49)	02/07/2025
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	002332.ZK	(28.80)	(3.25)	0.00	(32.06)	02/07/2025
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	300308.ZK	(16.12)	(1.89)	0.00	(18.02)	02/07/2025
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	600163.SH	(592.62)	(62.85)	0.00	(655.47)	02/07/2025
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	600918.SH	(54.94)	(6.02)	0.00	(60.96)	02/07/2025
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002423.ZK	(75.50)	(8.26)	0.00	(83.76)	02/07/2025
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688772.SH	(0.22)	(0.02)	0.00	(0.24)	02/07/2025
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	688187.SH	(190.63)	(20.46)	0.00	(211.09)	02/07/2025
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND	300726.ZK	(12.87)	(1.38)	0.00	(14.26)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Long (Cont.)						
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	002408.ZK	(86.45)	(9.56)	0.00	(96.01)	02/07/2025
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	601899.SH	(68.35)	(7.97)	0.00	(76.31)	02/07/2025
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND	000063.ZK	(242.88)	(28.74)	0.00	(271.61)	02/07/2025
Short						
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND	688536.SH	7.20	(30.57)	0.00	(23.37)	02/07/2025
ACER INCORPORATED ORD CMN	2353.TW	0.58	(0.30)	0.00	0.28	02/04/2025
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND	688012.SH	3.69	(5.97)	0.00	(2.28)	02/07/2025
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN	8086.TWO	141.87	(284.80)	0.00	(142.92)	02/04/2025
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	601288.SH	198.20	(78.31)	0.00	119.89	02/07/2025
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	603529.SH	66.87	(234.00)	0.00	(167.13)	02/07/2025
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE	AOT_n.BK	1,928.80	(333.54)	0.00	1,595.25	02/04/2025
ALCHIP TECHNOLOGIES LTD CMN	3661.TW	721.67	(622.17)	0.00	99.49	02/04/2025
ALCOR MICRO, CORP. CMN	8054.TWO	45.38	(102.83)	0.00	(57.45)	02/04/2025
ALL RING TECH CO LTD ORD CMN	6187.TWO	66.34	(118.60)	0.00	(52.27)	02/04/2025
ALLIS ELECTRIC CO., LTD. CMN	1514.TW	160.31	(464.84)	0.00	(304.53)	02/04/2025
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	000543.ZK	135.64	(526.18)	0.00	(390.54)	02/07/2025
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002432.ZK	17.55	(49.90)	0.00	(32.35)	02/07/2025
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	000898.ZK	78.43	(211.13)	0.00	(132.70)	02/07/2025
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	603031.SH	105.47	(384.98)	0.00	(279.51)	02/07/2025
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688639.SH	0.50	(0.98)	0.00	(0.49)	02/07/2025
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	603589.SH	55.69	(224.72)	0.00	(169.04)	02/07/2025
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	301217.ZK	52.85	(181.95)	0.00	(129.09)	02/07/2025
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	601801.SH	23.75	(81.03)	0.00	(57.27)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND	603308.SH	5.59	(7.73)	0.00	(2.13)	02/07/2025
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND	688208.SH	0.30	(0.73)	0.00	(0.43)	02/07/2025
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	600733.SH	158.34	(672.10)	0.00	(513.76)	02/07/2025
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603398.SH	105.34	(492.64)	0.00	(387.31)	02/07/2025
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE	BCP_n.BK	1,028.44	(2,161.48)	0.00	(1,133.04)	02/04/2025
BANGKOK DUSIT MEDICAL SERVICES PUBLIC COMPANY LIMITED LOCAL SHARE	BDMS_n.BK	2,427.35	(272.14)	0.00	2,155.22	02/04/2025
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND	601169.SH	1,985.54	(2,466.90)	0.00	(481.36)	02/07/2025
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	601328.SH	43.19	(81.04)	0.00	(37.85)	02/07/2025
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND	601229.SH	376.08	(126.08)	0.00	250.00	02/07/2025
BANPU PUBLIC COMPANY LIMITED LOCAL SHARE	BANPU_n.BK	919.23	(2,153.07)	0.00	(1,233.84)	02/04/2025
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	002552.ZK	25.68	(120.41)	0.00	(94.73)	02/07/2025
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	000595.ZK	6.07	(10.27)	0.00	(4.21)	02/07/2025
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	301085.ZK	0.29	(1.50)	0.00	(1.21)	02/07/2025
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	002985.ZK	93.01	(303.04)	0.00	(210.03)	02/07/2025
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND	300579.ZK	17.31	(72.22)	0.00	(54.91)	02/07/2025
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	603569.SH	0.30	(1.58)	0.00	(1.27)	02/07/2025
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300212.ZK	771.31	(3,000.95)	0.00	(2,229.64)	02/07/2025
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300073.ZK	297.17	(1,178.22)	0.00	(881.05)	02/07/2025
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	300251.ZK	263.68	(1,006.01)	0.00	(742.32)	02/07/2025
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND	603588.SH	303.00	(974.83)	0.00	(671.83)	02/07/2025
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300523.ZK	120.56	(234.45)	0.00	(113.89)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND	600361.SH	584.05	(2,322.05)	0.00	(1,737.99)	02/07/2025
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	300291.ZK	8.87	(30.24)	0.00	(21.37)	02/07/2025
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300418.ZK	57.64	(241.32)	0.00	(183.67)	02/07/2025
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	300166.ZK	61.78	(196.21)	0.00	(134.43)	02/07/2025
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND	002819.ZK	0.49	(2.34)	0.00	(1.85)	02/07/2025
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688066.SH	0.05	(0.19)	0.00	(0.14)	02/07/2025
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688169.SH	34.54	(113.09)	0.00	(78.56)	02/07/2025
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND	000860.ZK	298.53	(1,155.33)	0.00	(856.80)	02/07/2025
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	688339.SH	0.74	(3.82)	0.00	(3.09)	02/07/2025
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	600085.SH	24.00	(75.15)	0.00	(51.15)	02/07/2025
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	300379.ZK	168.47	(631.45)	0.00	(462.98)	02/07/2025
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	300229.ZK	23.93	(87.80)	0.00	(63.87)	02/07/2025
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	600861.SH	179.38	(813.26)	0.00	(633.88)	02/07/2025
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND	600246.SH	0.60	(2.65)	0.00	(2.05)	02/07/2025
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	300352.ZK	35.04	(128.15)	0.00	(93.11)	02/07/2025
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND	603392.SH	511.54	(2,383.55)	0.00	(1,872.01)	02/07/2025
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	000729.ZK	33.73	(42.81)	0.00	(9.08)	02/07/2025
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	688608.SH	83.37	(241.60)	0.00	(158.23)	02/07/2025
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND	603719.SH	4.06	(21.24)	0.00	(17.18)	02/07/2025
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND	688177.SH	144.59	(402.39)	0.00	(257.81)	02/07/2025

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USD (Cont.)						
Short (Cont.)						
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND	002382.ZK	212.26	(600.76)	0.00	(388.50)	02/07/2025
BORA PHARMACEUTICALS CO., LTD. CMN	6472.TW	1,199.55	(1,833.54)	0.00	(633.99)	02/04/2025
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	688166.SH	0.16	(0.47)	0.00	(0.31)	02/07/2025
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	300548.ZK	7.91	(40.14)	0.00	(32.23)	02/07/2025
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	300796.ZK	27.96	(111.62)	0.00	(83.66)	02/07/2025
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED LOCAL SHARE	BTS_n.BK	342.67	(978.36)	0.00	(635.68)	02/04/2025
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED LOCAL SHARE	BH_n.BK	160.62	(149.97)	0.00	10.65	02/04/2025
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND	002511.ZK	107.12	(322.44)	0.00	(215.33)	02/07/2025
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688262.SH	72.26	(309.74)	0.00	(237.48)	02/07/2025
CAL-COMP ELECTRONICS (THAILAND*) PUBLIC COMPANY LIMITED LOCAL SHARE	CCET_n.BK	21.74	(114.47)	0.00	(92.73)	02/04/2025
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND	688256.SH	1,148.11	(3,636.00)	0.00	(2,487.89)	02/07/2025
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	300390.ZK	29.12	(117.22)	0.00	(88.10)	02/07/2025
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND	688185.SH	1.03	(5.21)	0.00	(4.18)	02/07/2025
CARABAO GROUP PUBLIC COMPANY LIMITED LOCAL SHARE	CBG_n.BK	20.20	(139.95)	0.00	(119.75)	02/04/2025
CATCHER TECHNOLOGY CO., LTD. CMN	2474.TW	202.75	(18.92)	0.00	183.83	02/04/2025
CENTRAL PATTANA PCL LOCAL SHARE	CPN_n.BK	116.63	(59.97)	0.00	56.65	02/04/2025
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN	9958.TW	590.17	(790.68)	0.00	(200.51)	02/04/2025
CHAILEASE HOLDING CO LTD CMN	5871.TW	301.59	(27.37)	0.00	274.21	02/04/2025
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603698.SH	75.07	(319.91)	0.00	(244.84)	02/07/2025
CHENG UEI PRECISION INDUSTRY CMN	2392.TW	199.67	(95.66)	0.00	104.01	02/04/2025
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND	002240.ZK	91.47	(389.52)	0.00	(298.05)	02/07/2025
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002716.ZK	22.66	(94.03)	0.00	(71.37)	02/07/2025
CHIEFTEK PRECISION CO., LTD. CMN	1597.TW	39.84	(47.86)	0.00	(8.01)	02/04/2025

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Equity Synthetic Interest Summary AR=302311.9

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Underlyer Product Description	Underlyer RIC	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Total Accrual	Payment Date
066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	601918.SH	0.26	(0.43)	0.00	(0.16)	02/07/2025
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND	600138.SH	96.33	(372.48)	0.00	(276.15)	02/07/2025
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND	600977.SH	361.09	(1,072.12)	0.00	(711.04)	02/07/2025
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND	000537.ZK	687.94	(2,220.79)	0.00	(1,532.86)	02/07/2025
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	000039.ZK	88.70	(348.75)	0.00	(260.05)	02/07/2025
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND	600176.SH	1,497.87	(2,423.85)	0.00	(925.98)	02/07/2025
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603505.SH	286.55	(1,258.41)	0.00	(971.85)	02/07/2025
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND	601872.SH	5.16	(14.81)	0.00	(9.65)	02/07/2025
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	001979.ZK	6.31	(28.79)	0.00	(22.48)	02/07/2025
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601985.SH	53.72	(33.23)	0.00	20.50	02/07/2025
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND	600536.SH	392.38	(1,507.57)	0.00	(1,115.19)	02/07/2025
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	600111.SH	219.97	(688.88)	0.00	(468.91)	02/07/2025
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	601390.SH	0.12	(0.07)	0.00	0.05	02/07/2025
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600158.SH	63.47	(198.14)	0.00	(134.67)	02/07/2025
CHINA STEEL CORPORATION CMN	2002.TW	769.56	(81.43)	0.00	688.14	02/04/2025
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	600088.SH	1.62	(8.40)	0.00	(6.78)	02/07/2025
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601916.SH	24.15	(48.39)	0.00	(24.24)	02/07/2025
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	300364.ZK	1.10	(4.44)	0.00	(3.34)	02/07/2025
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	603191.SH	1.40	(0.97)	0.00	0.43	02/07/2025
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	300122.ZK	5.09	(16.47)	0.00	(11.38)	02/07/2025
CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	301559.ZK	17.96	(73.67)	0.00	(55.71)	02/07/2025

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CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	601061.SH	24.18	(95.58)	0.00	(71.39)	02/07/2025
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	603993.SH	44.63	(77.49)	0.00	(32.87)	02/07/2025
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND	600787.SH	32.29	(126.23)	0.00	(93.94)	02/07/2025
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND	300919.ZK	75.07	(229.82)	0.00	(154.76)	02/07/2025
COM7 PCL LOCAL SHARE	COM7_n.BK	208.23	(959.12)	0.00	(750.89)	02/04/2025
COMTREND CORPORATION CMN	8089.TWO	281.38	(475.57)	0.00	(194.19)	02/04/2025
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	300750.ZK	374.72	(8.46)	0.00	366.26	02/07/2025
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	601866.SH	10.70	(6.21)	0.00	4.49	02/07/2025
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	600026.SH	0.03	(0.08)	0.00	(0.05)	02/07/2025
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	600072.SH	786.66	(3,199.40)	0.00	(2,412.74)	02/07/2025
CTBC FINANCIAL HOLDING CO LTD ORD CMN	2891.TW	1,214.43	(111.41)	0.00	1,103.02	02/04/2025
CYBERTAN TECHNOLOGY INC. CMN	3062.TW	373.69	(581.84)	0.00	(208.15)	02/04/2025
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND	601006.SH	181.70	(522.71)	0.00	(341.01)	02/07/2025
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	603233.SH	281.40	(1,129.84)	0.00	(848.43)	02/07/2025
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	600198.SH	3.27	(12.19)	0.00	(8.92)	02/07/2025
DELTA ELECTRONICS (THAILAND) PUBLIC COMPANY LIMITED LOCAL SHARE	DELTA_n.BK	165.29	(18.49)	0.00	146.80	02/04/2025
DELTA ELECTRONICS, INC. CMN	2308.TW	91.56	(8.34)	0.00	83.22	02/04/2025
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	001328.ZK	48.24	(182.65)	0.00	(134.41)	02/07/2025
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	688192.SH	43.50	(191.98)	0.00	(148.49)	02/07/2025
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002407.ZK	32.68	(138.85)	0.00	(106.18)	02/07/2025
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	002855.ZK	0.59	(2.38)	0.00	(1.79)	02/07/2025
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688668.SH	1.23	(4.98)	0.00	(3.75)	02/07/2025
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	002902.ZK	0.08	(0.01)	0.00	0.07	02/07/2025

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USD (Cont.)						
Short (Cont.)						
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	002672.ZK	92.85	(313.04)	0.00	(220.19)	02/07/2025
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	688110.SH	45.91	(154.86)	0.00	(108.95)	02/07/2025
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	002901.ZK	12.94	(20.43)	0.00	(7.48)	02/07/2025
E INK HOLDINGS INC CMN	8069.TWO	98.52	(55.39)	0.00	43.14	02/04/2025
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002922.ZK	8.56	(33.72)	0.00	(25.16)	02/07/2025
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	605499.SH	1,501.41	(523.24)	0.00	978.17	02/07/2025
EDIMAX TECHNOLOGY CO., LTD. CMN	3047.TW	9.88	(21.78)	0.00	(11.90)	02/04/2025
EGIS TECHNOLOGY INC. CMN	6462.TWO	437.34	(727.68)	0.00	(290.34)	02/04/2025
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED LOCAL SHARE	EA_n.BK	22.47	(251.95)	0.00	(229.48)	02/04/2025
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	300502.ZK	148.67	(186.13)	0.00	(37.46)	02/07/2025
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	300014.ZK	1,834.27	(5,749.77)	0.00	(3,915.50)	02/07/2025
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	688538.SH	24.86	(52.56)	0.00	(27.70)	02/07/2025
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	688050.SH	21.60	(36.89)	0.00	(15.30)	02/07/2025
EZCONN CORP CMN	6442.TW	178.77	(444.24)	0.00	(265.48)	02/04/2025
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND	688567.SH	66.87	(166.54)	0.00	(99.67)	02/07/2025
FIBER OPTIC COMMUNICATIONS, INC. CMN	3363.TWO	37.25	(84.73)	0.00	(47.48)	02/04/2025
FIT HOLDING CO., LTD. CMN	3712.TW	1.07	(1.30)	0.00	(0.23)	02/04/2025
FITTECH CO., LTD. CMN	6706.TW	178.08	(397.09)	0.00	(219.01)	02/04/2025
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002911.ZK	228.43	(599.31)	0.00	(370.88)	02/07/2025
FORMOSA PLASTICS CORPORATION CMN	1301.TW	163.58	(14.64)	0.00	148.94	02/04/2025
FOSITEK CORP CMN	6805.TW	89.11	(262.30)	0.00	(173.19)	02/04/2025
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	002229.ZK	80.04	(314.57)	0.00	(234.53)	02/07/2025
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	300712.ZK	3.18	(9.44)	0.00	(6.26)	02/07/2025
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603087.SH	230.35	(359.59)	0.00	(129.24)	02/07/2025

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GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	002460.ZK	1,015.57	(3,242.61)	0.00	(2,227.04)	02/07/2025
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002219.ZK	102.36	(467.34)	0.00	(364.98)	02/07/2025
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND	000552.ZK	59.25	(281.88)	0.00	(222.63)	02/07/2025
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND	002340.ZK	601.75	(821.71)	0.00	(219.96)	02/07/2025
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688568.SH	292.94	(832.64)	0.00	(539.70)	02/07/2025
GIANT MANUFACTURING COMPANY CMN	9921.TW	74.27	(43.69)	0.00	30.58	02/04/2025
GIGA-BYTE TECHNOLOGY CMN	2376.TW	659.51	(1,261.64)	0.00	(602.12)	02/04/2025
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	603986.SH	431.52	(1,315.73)	0.00	(884.21)	02/07/2025
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	300763.ZK	275.88	(1,144.37)	0.00	(868.48)	02/07/2025
GLOBALWAFERS CO., LTD. CMN	6488.TWO	20.98	(21.22)	0.00	(0.23)	02/04/2025
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	002074.ZK	188.04	(480.82)	0.00	(292.78)	02/07/2025
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	600323.SH	192.89	(378.20)	0.00	(185.31)	02/07/2025
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND	000651.ZK	2,085.90	(443.75)	0.00	1,642.15	02/07/2025
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	002400.ZK	25.51	(124.46)	0.00	(98.95)	02/07/2025
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300738.ZK	229.50	(844.17)	0.00	(614.68)	02/07/2025
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	000690.ZK	0.01	(0.01)	0.00	(0.01)	02/07/2025
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND	002031.ZK	0.19	(0.87)	0.00	(0.67)	02/07/2025
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	600433.SH	86.31	(339.38)	0.00	(253.07)	02/07/2025
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND	688388.SH	79.97	(275.78)	0.00	(195.81)	02/07/2025
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND	603322.SH	0.55	(2.26)	0.00	(1.71)	02/07/2025
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	300607.ZK	8.75	(35.28)	0.00	(26.54)	02/07/2025

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USD (Cont.)						
Short (Cont.)						
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600310.SH	22.02	(90.04)	0.00	(68.02)	02/07/2025
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	601238.SH	21.54	(92.20)	0.00	(70.66)	02/07/2025
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600332.SH	107.55	(246.14)	0.00	(138.59)	02/07/2025
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND	600098.SH	527.90	(367.05)	0.00	160.85	02/07/2025
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	603882.SH	210.32	(781.66)	0.00	(571.34)	02/07/2025
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002461.ZK	185.61	(531.55)	0.00	(345.94)	02/07/2025
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	600395.SH	658.35	(3,339.86)	0.00	(2,681.50)	02/07/2025
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	603439.SH	81.80	(262.38)	0.00	(180.57)	02/07/2025
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED LOCAL SHARE	GULF_n.BK	106.28	(205.47)	0.00	(99.19)	02/04/2025
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300520.ZK	70.08	(240.26)	0.00	(170.18)	02/07/2025
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	000886.ZK	0.97	(0.71)	0.00	0.26	02/07/2025
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603069.SH	4.27	(18.18)	0.00	(13.91)	02/07/2025
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688676.SH	55.67	(216.39)	0.00	(160.71)	02/07/2025
HANA MICROELECTRONICS PCL LOCAL SHARE	HANA_n.BK	73.18	(348.25)	0.00	(275.07)	02/04/2025
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	000818.ZK	273.63	(741.28)	0.00	(467.65)	02/07/2025
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688581.SH	11.77	(36.12)	0.00	(24.36)	02/07/2025
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND	300792.ZK	2.37	(11.76)	0.00	(9.39)	02/07/2025
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	600460.SH	316.95	(1,035.92)	0.00	(718.97)	02/07/2025
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600571.SH	45.85	(184.05)	0.00	(138.20)	02/07/2025
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND	300323.ZK	24.83	(92.16)	0.00	(67.33)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
HD RENEWABLE ENERGY CO., LTD. CMN	6873.TW	34.57	(63.28)	0.00	(28.71)	02/04/2025
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	002208.ZK	1.66	(6.22)	0.00	(4.56)	02/07/2025
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	600346.SH	386.06	(870.72)	0.00	(484.66)	02/07/2025
HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	603223.SH	10.29	(36.49)	0.00	(26.20)	02/07/2025
HIYES INTERNATIONAL CO LTD ORD CMN	2348.TW	25.80	(57.44)	0.00	(31.64)	02/04/2025
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND	600398.SH	56.19	(241.78)	0.00	(185.59)	02/07/2025
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603260.SH	1,522.51	(5,871.26)	0.00	(4,348.75)	02/07/2025
HSIN-LI CHEMICAL INDUSTRIAL CO CMN	4303.TWO	104.44	(245.40)	0.00	(140.96)	02/04/2025
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN	2880.TW	9.94	(0.92)	0.00	9.02	02/04/2025
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND	601226.SH	15.68	(34.97)	0.00	(19.30)	02/07/2025
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND	000988.ZK	14.93	(26.39)	0.00	(11.46)	02/07/2025
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	300592.ZK	27.55	(108.15)	0.00	(80.60)	02/07/2025
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	600054.SH	171.21	(673.89)	0.00	(502.67)	02/07/2025
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	301267.ZK	2.66	(10.93)	0.00	(8.27)	02/07/2025
HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND	300027.ZK	12.33	(54.66)	0.00	(42.33)	02/07/2025
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND	000932.ZK	100.43	(357.19)	0.00	(256.76)	02/07/2025
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	001208.ZK	23.53	(83.48)	0.00	(59.94)	02/07/2025
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300035.ZK	47.13	(87.31)	0.00	(40.18)	02/07/2025
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	600570.SH	0.44	(1.43)	0.00	(0.99)	02/07/2025
HWANG CHANG GEN CONTRACTOR CO CMN	2543.TW	111.13	(247.90)	0.00	(136.77)	02/04/2025
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688041.SH	331.35	(522.71)	0.00	(191.36)	02/07/2025
I-CHIUN PRECISION IND CO LTD ORD CMN	2486.TW	28.25	(58.51)	0.00	(30.26)	02/04/2025
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND	002230.ZK	781.97	(2,648.85)	0.00	(1,866.88)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	601398.SH	175.50	(109.29)	0.00	66.21	02/07/2025
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	601166.SH	2,474.59	(1,035.47)	0.00	1,439.12	02/07/2025
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND	600602.SH	3.53	(13.17)	0.00	(9.64)	02/07/2025
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND	600010.SH	372.72	(1,001.20)	0.00	(628.49)	02/07/2025
INNOLUX CORPORATION CMN	3481.TW	144.45	(13.17)	0.00	131.28	02/04/2025
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	000977.ZK	21.47	(68.52)	0.00	(47.04)	02/07/2025
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300677.ZK	232.20	(775.65)	0.00	(543.45)	02/07/2025
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	688301.SH	277.00	(1,019.81)	0.00	(742.81)	02/07/2025
ITEQ CORPORATION CMN	6213.TW	58.55	(111.54)	0.00	(53.00)	02/04/2025
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND	000301.ZK	817.23	(2,680.94)	0.00	(1,863.72)	02/07/2025
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND	000936.ZK	11.32	(24.24)	0.00	(12.92)	02/07/2025
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	601028.SH	155.07	(718.65)	0.00	(563.58)	02/07/2025
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND	300294.ZK	55.36	(206.68)	0.00	(151.32)	02/07/2025
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND	600461.SH	153.79	(614.29)	0.00	(460.49)	02/07/2025
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	002176.ZK	188.25	(845.06)	0.00	(656.81)	02/07/2025
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	301251.ZK	12.43	(48.00)	0.00	(35.56)	02/07/2025
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603871.SH	1,126.75	(3,983.87)	0.00	(2,857.13)	02/07/2025
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND	002501.ZK	1.42	(7.36)	0.00	(5.95)	02/07/2025
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	600189.SH	235.88	(981.80)	0.00	(745.92)	02/07/2025
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	300762.ZK	30.77	(117.10)	0.00	(86.32)	02/07/2025
KASIKORNBANK PCL LOCAL SHARE	KBANK_n.BK	437.25	(50.74)	0.00	386.52	02/04/2025

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USD (Cont.)						
Short (Cont.)						
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND	688598.SH	83.73	(388.37)	0.00	(304.64)	02/07/2025
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND	603662.SH	12.75	(51.57)	0.00	(38.82)	02/07/2025
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	603355.SH	47.64	(192.70)	0.00	(145.06)	02/07/2025
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	002625.ZK	12.95	(30.86)	0.00	(17.90)	02/07/2025
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688700.SH	7.94	(29.59)	0.00	(21.66)	02/07/2025
LANDMARK OPTOELECTRONICS CORPORATION CMN	3081.TWO	42.57	(87.91)	0.00	(45.33)	02/04/2025
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	688017.SH	1.45	(6.03)	0.00	(4.58)	02/07/2025
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND	300003.ZK	12.74	(51.17)	0.00	(38.43)	02/07/2025
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	603477.SH	279.26	(609.72)	0.00	(330.46)	02/07/2025
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600758.SH	17.78	(55.67)	0.00	(37.90)	02/07/2025
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND	601003.SH	161.35	(638.61)	0.00	(477.26)	02/07/2025
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	300729.ZK	344.22	(1,378.42)	0.00	(1,034.20)	02/07/2025
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	600491.SH	54.43	(225.25)	0.00	(170.82)	02/07/2025
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND	000523.ZK	90.17	(237.14)	0.00	(146.97)	02/07/2025
LOTUS PHARMACEUTICAL CO., LTD. CMN	1795.TW	533.66	(759.86)	0.00	(226.20)	02/04/2025
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300850.ZK	362.53	(1,700.84)	0.00	(1,338.31)	02/07/2025
LUXNET CORPORATION CMN	4979.TWO	41.36	(126.35)	0.00	(84.99)	02/04/2025
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND	688062.SH	0.00	(0.00)	0.00	0.00	02/07/2025
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	002881.ZK	48.02	(170.33)	0.00	(122.31)	02/07/2025
MERIDA INDUSTRY CO LTD CMN	9914.TW	83.06	(43.24)	0.00	39.82	02/04/2025
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300432.ZK	48.66	(193.69)	0.00	(145.03)	02/07/2025

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USD (Cont.)						
Short (Cont.)						
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603713.SH	23.60	(91.57)	0.00	(67.97)	02/07/2025
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED LOCAL SHARE	MINT_n.BK	425.88	(47.00)	0.00	378.88	02/04/2025
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300848.ZK	10.89	(43.59)	0.00	(32.71)	02/07/2025
MIRLE AUTOMATION CORPORATION CMN	2464.TW	147.50	(310.92)	0.00	(163.42)	02/04/2025
MUANGTHAI CAPITAL PCL LOCAL SHARE	MTC_n.BK	732.91	(4,092.62)	0.00	(3,359.71)	02/04/2025
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	000737.ZK	230.12	(1,166.20)	0.00	(936.08)	02/07/2025
NAN YA PLASTICS CORP CMN	1303.TW	7.97	(0.74)	0.00	7.23	02/04/2025
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	300618.ZK	14.03	(54.26)	0.00	(40.23)	02/07/2025
NANYA TECHNOLOGY CORPORATION ORD CMN	2408.TW	626.63	(609.07)	0.00	17.56	02/04/2025
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	688126.SH	280.10	(1,312.64)	0.00	(1,032.54)	02/07/2025
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	300077.ZK	14.10	(69.57)	0.00	(55.48)	02/07/2025
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND	002405.ZK	295.08	(1,340.90)	0.00	(1,045.82)	02/07/2025
NGERN TID LOR PCL LOCAL SHARE	TIDLOR_n.BK	685.64	(1,945.28)	0.00	(1,259.64)	02/04/2025
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603997.SH	0.71	(2.44)	0.00	(1.73)	02/07/2025
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688005.SH	612.32	(2,120.08)	0.00	(1,507.76)	02/07/2025
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND	600884.SH	91.20	(335.59)	0.00	(244.40)	02/07/2025
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	300953.ZK	1.30	(6.40)	0.00	(5.10)	02/07/2025
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	600989.SH	942.39	(961.50)	0.00	(19.11)	02/07/2025
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND	000519.ZK	4.75	(24.83)	0.00	(20.08)	02/07/2025
ONENESS BIOTECH CO., LTD. CMN	4743.TWO	96.04	(144.00)	0.00	(47.96)	02/04/2025
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	000629.ZK	30.37	(124.44)	0.00	(94.07)	02/07/2025
PEGATRON CORPORATION CMN	4938.TW	9.35	(0.85)	0.00	8.50	02/04/2025
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	601857.SH	158.87	(72.15)	0.00	86.72	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
PHARMA ESSENTIA CORPORATION CMN	6446.TW	643.22	(445.02)	0.00	198.20	02/04/2025
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND	300725.ZK	49.13	(232.38)	0.00	(183.25)	02/07/2025
PHISON ELECTRONICS CORPORATION CMN	8299.TWO	499.34	(258.36)	0.00	240.98	02/04/2025
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND	000001.ZK	29.29	(4.95)	0.00	24.34	02/07/2025
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND	601666.SH	597.06	(1,226.91)	0.00	(629.85)	02/07/2025
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND	688072.SH	193.85	(747.53)	0.00	(553.68)	02/07/2025
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	600155.SH	135.99	(339.36)	0.00	(203.37)	02/07/2025
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	601669.SH	1,330.43	(3,613.30)	0.00	(2,282.87)	02/07/2025
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN	6770.TW	323.54	(210.55)	0.00	112.98	02/04/2025
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED LOCAL SHARE	PTTGC_n.BK	21.09	(22.59)	0.00	(1.50)	02/04/2025
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	688063.SH	0.62	(2.44)	0.00	(1.81)	02/07/2025
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND	002232.ZK	2.95	(11.75)	0.00	(8.80)	02/07/2025
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300183.ZK	13.16	(46.16)	0.00	(33.01)	02/07/2025
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688556.SH	23.89	(119.53)	0.00	(95.64)	02/07/2025
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300779.ZK	21.96	(79.30)	0.00	(57.34)	02/07/2025
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688677.SH	0.98	(5.10)	0.00	(4.13)	02/07/2025
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	000792.ZK	25.80	(35.18)	0.00	(9.38)	02/07/2025
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688027.SH	35.28	(150.85)	0.00	(115.56)	02/07/2025
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	603236.SH	36.91	(142.06)	0.00	(105.15)	02/07/2025
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	300442.ZK	426.73	(1,314.41)	0.00	(887.67)	02/07/2025
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND	688331.SH	115.21	(309.38)	0.00	(194.16)	02/07/2025
RICHWAVE TECHNOLOGY CORP CMN	4968.TW	83.57	(127.12)	0.00	(43.55)	02/04/2025
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	600259.SH	0.64	(3.14)	0.00	(2.50)	02/07/2025

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USD (Cont.)						
Short (Cont.)						
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	300757.ZK	256.40	(803.12)	0.00	(546.72)	02/07/2025
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	603893.SH	3.14	(9.89)	0.00	(6.76)	02/07/2025
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	002493.ZK	577.95	(1,677.72)	0.00	(1,099.77)	02/07/2025
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002617.ZK	6.81	(19.46)	0.00	(12.65)	02/07/2025
RUENTEX INDUSTRIES LIMITED CMN	2915.TW	15.64	(15.73)	0.00	(0.09)	02/04/2025
RUN LONG CONSTRUCTION CO LTD ORD CMN	1808.TW	1.65	(1.77)	0.00	(0.12)	02/04/2025
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002929.ZK	115.91	(372.29)	0.00	(256.38)	02/07/2025
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND	002352.ZK	56.28	(81.57)	0.00	(25.30)	02/07/2025
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	600104.SH	108.14	(324.57)	0.00	(216.43)	02/07/2025
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND	688289.SH	83.62	(46.91)	0.00	36.71	02/07/2025
SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	603033.SH	2.81	(11.35)	0.00	(8.55)	02/07/2025
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	002291.ZK	0.00	(0.01)	0.00	(0.01)	02/07/2025
SCB X PCL LOCAL SHARE	SCB_n.BK	339.22	(39.10)	0.00	300.13	02/04/2025
SCG PACKAGING PUBLIC COMPANY LIMITED LOCAL SHARE	SCGP_n.BK	162.20	(1,454.54)	0.00	(1,292.34)	02/04/2025
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	600248.SH	0.06	(0.17)	0.00	(0.12)	02/07/2025
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601015.SH	22.97	(86.21)	0.00	(63.24)	02/07/2025
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	300821.ZK	22.48	(37.37)	0.00	(14.89)	02/07/2025
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	600547.SH	310.38	(922.63)	0.00	(612.25)	02/07/2025
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	600350.SH	73.80	(89.23)	0.00	(15.43)	02/07/2025
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	688087.SH	91.72	(362.96)	0.00	(271.24)	02/07/2025
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	603026.SH	102.16	(391.49)	0.00	(289.33)	02/07/2025
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	301035.ZK	21.94	(94.70)	0.00	(72.76)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	600732.SH	46.70	(224.34)	0.00	(177.64)	02/07/2025
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	688212.SH	63.73	(250.41)	0.00	(186.69)	02/07/2025
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	002568.ZK	404.36	(216.56)	0.00	187.80	02/07/2025
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	688660.SH	0.43	(2.27)	0.00	(1.85)	02/07/2025
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601595.SH	53.70	(215.76)	0.00	(162.06)	02/07/2025
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND	600605.SH	28.38	(130.57)	0.00	(102.19)	02/07/2025
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	600639.SH	3.54	(9.94)	0.00	(6.40)	02/07/2025
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	688180.SH	499.12	(1,813.10)	0.00	(1,313.98)	02/07/2025
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND	600826.SH	3.86	(19.93)	0.00	(16.06)	02/07/2025
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	600848.SH	44.00	(134.29)	0.00	(90.30)	02/07/2025
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	600000.SH	1,887.44	(43.30)	0.00	1,844.14	02/07/2025
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND	600284.SH	199.21	(788.22)	0.00	(589.01)	02/07/2025
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603659.SH	187.26	(226.49)	0.00	(39.23)	02/07/2025
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND	600662.SH	83.44	(238.79)	0.00	(155.35)	02/07/2025
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	300129.ZK	15.70	(79.72)	0.00	(64.02)	02/07/2025
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	600846.SH	3.40	(13.67)	0.00	(10.26)	02/07/2025
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	600820.SH	1,517.14	(1,564.38)	0.00	(47.25)	02/07/2025
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	688271.SH	567.64	(1,739.23)	0.00	(1,171.60)	02/07/2025
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND	600655.SH	92.39	(353.75)	0.00	(261.36)	02/07/2025
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	601515.SH	43.13	(64.37)	0.00	(21.25)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND	600740.SH	301.81	(1,133.70)	0.00	(831.89)	02/07/2025
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	002957.ZK	17.09	(63.53)	0.00	(46.44)	02/07/2025
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	300769.ZK	34.87	(171.25)	0.00	(136.38)	02/07/2025
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	601139.SH	391.34	(441.93)	0.00	(50.60)	02/07/2025
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603160.SH	239.71	(434.09)	0.00	(194.38)	02/07/2025
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	002356.ZK	8.04	(41.85)	0.00	(33.81)	02/07/2025
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	688559.SH	76.42	(334.02)	0.00	(257.60)	02/07/2025
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300124.ZK	269.54	(940.32)	0.00	(670.79)	02/07/2025
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	002243.ZK	86.72	(320.31)	0.00	(233.59)	02/07/2025
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	301308.ZK	290.74	(1,423.70)	0.00	(1,132.96)	02/07/2025
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	301325.ZK	18.78	(72.26)	0.00	(53.48)	02/07/2025
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	002851.ZK	63.51	(203.87)	0.00	(140.36)	02/07/2025
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	000025.ZK	257.86	(1,085.30)	0.00	(827.43)	02/07/2025
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND	000060.ZK	252.87	(619.09)	0.00	(366.22)	02/07/2025
SHIN ZU SHING CO., LTD. CMN	3376.TW	46.20	(52.77)	0.00	(6.56)	02/04/2025
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	600481.SH	1.80	(7.01)	0.00	(5.21)	02/07/2025
SIAM CEMENT PCL LOCAL SHARE	SCC_n.BK	92.50	(10.26)	0.00	82.24	02/04/2025
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	601107.SH	127.42	(354.63)	0.00	(227.21)	02/07/2025
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	603327.SH	22.37	(87.74)	0.00	(65.37)	02/07/2025
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND	603077.SH	771.92	(3,121.72)	0.00	(2,349.80)	02/07/2025
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	600039.SH	174.06	(590.51)	0.00	(416.46)	02/07/2025

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066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND	600702.SH	8.11	(42.34)	0.00	(34.24)	02/07/2025
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300827.ZK	162.17	(684.75)	0.00	(522.58)	02/07/2025
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	688520.SH	537.49	(2,108.08)	0.00	(1,570.60)	02/07/2025
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	002738.ZK	289.67	(1,154.58)	0.00	(864.91)	02/07/2025
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688361.SH	22.77	(59.33)	0.00	(36.56)	02/07/2025
SOLAR APPLIED MATLS TECH CORP CMN	1785.TWO	32.28	(32.78)	0.00	(0.49)	02/04/2025
SOLOMON TECHNOLOGY CORPORATION CMN	2359.TW	92.41	(259.67)	0.00	(167.26)	02/04/2025
SRI TRANG AGRO-INDUSTRY PUBLIC* CO LTD LOCAL SHARE	STA_n.BK	105.19	(346.18)	0.00	(240.99)	02/04/2025
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE	SAWAD_n.BK	80.35	(360.08)	0.00	(279.73)	02/04/2025
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	300143.ZK	28.57	(118.97)	0.00	(90.40)	02/07/2025
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND	603290.SH	1.06	(5.15)	0.00	(4.09)	02/07/2025
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	603612.SH	84.01	(207.61)	0.00	(123.61)	02/07/2025
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	002572.ZK	75.46	(353.30)	0.00	(277.84)	02/07/2025
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	300128.ZK	11.63	(63.85)	0.00	(52.23)	02/07/2025
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300751.ZK	4.19	(8.22)	0.00	(4.03)	02/07/2025
SUZHOU NOVONSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	688052.SH	1.70	(5.37)	0.00	(3.67)	02/07/2025
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	301030.ZK	127.62	(595.07)	0.00	(467.45)	02/07/2025
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	688698.SH	11.85	(48.33)	0.00	(36.48)	02/07/2025
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	688266.SH	1,032.18	(3,998.29)	0.00	(2,966.11)	02/07/2025
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	300740.ZK	5.31	(26.52)	0.00	(21.20)	02/07/2025
TAIWAN CEMENT CMN	1101.TW	676.54	(224.21)	0.00	452.33	02/04/2025
TATUNG CO LTD CMN	2371.TW	163.35	(107.76)	0.00	55.59	02/04/2025

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USD (Cont.)						
Short (Cont.)						
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND	600089.SH	489.92	(1,829.09)	0.00	(1,339.17)	02/07/2025
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	000100.ZK	373.03	(530.57)	0.00	(157.54)	02/07/2025
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND	000829.ZK	28.19	(105.73)	0.00	(77.55)	02/07/2025
THAI OIL PUBLIC CO LTD LOCAL SHARE	TOP_n.BK	611.21	(1,331.61)	0.00	(720.40)	02/04/2025
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	300783.ZK	54.30	(196.63)	0.00	(142.33)	02/07/2025
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND	000927.ZK	90.32	(96.42)	0.00	(6.10)	02/07/2025
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	000762.ZK	69.89	(273.24)	0.00	(203.35)	02/07/2025
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND	600867.SH	55.13	(215.25)	0.00	(160.13)	02/07/2025
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	601233.SH	1,132.72	(4,507.75)	0.00	(3,375.03)	02/07/2025
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND	605108.SH	1.39	(5.63)	0.00	(4.24)	02/07/2025
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	000727.ZK	168.11	(489.95)	0.00	(321.83)	02/07/2025
UNIMICRON TECHNOLOGY CORP CMN	3037.TW	155.16	(53.37)	0.00	101.80	02/04/2025
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	688153.SH	0.34	(1.75)	0.00	(1.40)	02/07/2025
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	300755.ZK	0.21	(0.80)	0.00	(0.59)	02/07/2025
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND	002439.ZK	1,305.09	(3,558.48)	0.00	(2,253.39)	02/07/2025
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	688521.SH	342.01	(1,297.83)	0.00	(955.81)	02/07/2025
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	000681.ZK	7.59	(27.61)	0.00	(20.02)	02/07/2025
WALSIN LIHWA CORPORATION CMN	1605.TW	246.38	(205.73)	0.00	40.66	02/04/2025
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	002739.ZK	150.61	(693.03)	0.00	(542.42)	02/07/2025
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	600309.SH	439.83	(525.09)	0.00	(85.26)	02/07/2025
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	000338.ZK	206.40	(365.07)	0.00	(158.66)	02/07/2025
WHA CORPORATION PCL LOCAL SHARE	WHA_n.BK	26.41	(121.36)	0.00	(94.95)	02/04/2025

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USD (Cont.)						
Short (Cont.)						
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	300888.ZK	3.04	(10.29)	0.00	(7.25)	02/07/2025
WISTRON NEWEB CORPORATION CMN	6285.TW	302.53	(253.35)	0.00	49.17	02/04/2025
WIWYNN CORPORATION CMN	6669.TW	288.23	(148.54)	0.00	139.69	02/04/2025
WPG HOLDINGS LIMITED CMN	3702.TW	31.94	(7.18)	0.00	24.76	02/04/2025
WT MICROELECTRONICS CO LTD CMN	3036.TW	40.79	(51.63)	0.00	(10.84)	02/04/2025
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603220.SH	39.72	(159.26)	0.00	(119.54)	02/07/2025
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	000501.ZK	23.13	(91.33)	0.00	(68.20)	02/07/2025
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	600133.SH	14.81	(59.37)	0.00	(44.55)	02/07/2025
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND	002414.ZK	55.21	(104.54)	0.00	(49.33)	02/07/2025
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	300567.ZK	136.56	(499.41)	0.00	(362.85)	02/07/2025
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	600475.SH	169.22	(625.38)	0.00	(456.15)	02/07/2025
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	300450.ZK	267.87	(856.89)	0.00	(589.02)	02/07/2025
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603185.SH	6.45	(27.53)	0.00	(21.08)	02/07/2025
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	000425.ZK	1,663.16	(1,950.66)	0.00	(287.50)	02/07/2025
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	688333.SH	86.44	(290.26)	0.00	(203.82)	02/07/2025
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND	300775.ZK	233.90	(894.77)	0.00	(660.88)	02/07/2025
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND	002335.ZK	89.35	(268.45)	0.00	(179.10)	02/07/2025
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	000905.ZK	20.21	(80.12)	0.00	(59.91)	02/07/2025
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND	000516.ZK	82.75	(166.62)	0.00	(83.86)	02/07/2025
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	603733.SH	456.98	(1,128.50)	0.00	(671.52)	02/07/2025
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	000697.ZK	66.42	(232.66)	0.00	(166.24)	02/07/2025

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USD (Cont.)						
Short (Cont.)						
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	603225.SH	609.55	(1,467.92)	0.00	(858.37)	02/07/2025
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	600581.SH	42.77	(165.75)	0.00	(122.99)	02/07/2025
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	600509.SH	3.18	(11.41)	0.00	(8.23)	02/07/2025
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND	000778.ZK	34.90	(139.18)	0.00	(104.28)	02/07/2025
YAGEO CORP CMN	2327.TW	149.69	(82.62)	0.00	67.08	02/04/2025
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	603638.SH	109.13	(387.15)	0.00	(278.02)	02/07/2025
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	002353.ZK	368.17	(1,196.35)	0.00	(828.18)	02/07/2025
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND	605198.SH	6.54	(33.74)	0.00	(27.21)	02/07/2025
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	002254.ZK	496.23	(1,976.66)	0.00	(1,480.43)	02/07/2025
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND	601933.SH	5.07	(25.75)	0.00	(20.68)	02/07/2025
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	600588.SH	341.22	(1,131.50)	0.00	(790.28)	02/07/2025
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	002489.ZK	88.82	(276.46)	0.00	(187.64)	02/07/2025
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND	600177.SH	291.32	(1,112.50)	0.00	(821.18)	02/07/2025
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	000538.ZK	460.84	(826.24)	0.00	(365.40)	02/07/2025
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND	000878.ZK	8.89	(22.19)	0.00	(13.30)	02/07/2025
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND	000948.ZK	46.06	(148.77)	0.00	(102.71)	02/07/2025
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND	002059.ZK	425.04	(1,755.87)	0.00	(1,330.83)	02/07/2025
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND	601877.SH	233.02	(52.71)	0.00	180.31	02/07/2025
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	300401.ZK	58.17	(271.88)	0.00	(213.71)	02/07/2025
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	002203.ZK	46.40	(118.84)	0.00	(72.44)	02/07/2025

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Underlyer Product Description	Underlyer RIC	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Total Accrual	Payment Date
066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND	600477.SH	68.33	(287.91)	0.00	(219.58)	02/07/2025
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	603799.SH	338.80	(1,142.52)	0.00	(803.71)	02/07/2025
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	002006.ZK	46.18	(192.08)	0.00	(145.90)	02/07/2025
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND	600160.SH	80.72	(260.09)	0.00	(179.37)	02/07/2025
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	300766.ZK	3.13	(14.76)	0.00	(11.63)	02/07/2025
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	300068.ZK	16.54	(76.42)	0.00	(59.88)	02/07/2025
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	688298.SH	122.19	(219.82)	0.00	(97.63)	02/07/2025
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND	002050.ZK	127.29	(262.85)	0.00	(135.56)	02/07/2025
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	002648.ZK	1,627.41	(560.90)	0.00	1,066.51	02/07/2025
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	600226.SH	28.97	(88.93)	0.00	(59.97)	02/07/2025
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	600576.SH	4.83	(18.20)	0.00	(13.37)	02/07/2025
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	300702.ZK	82.09	(246.25)	0.00	(164.16)	02/07/2025
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	300913.ZK	6.80	(32.34)	0.00	(25.53)	02/07/2025
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	600023.SH	1,235.91	(1,056.75)	0.00	179.16	02/07/2025
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND	000403.ZK	92.88	(335.63)	0.00	(242.75)	02/07/2025
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	300308.ZK	373.24	(931.71)	0.00	(558.47)	02/07/2025
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.LTD. CMN CLASS A SERIES NORTHBOUND	603619.SH	343.65	(1,486.26)	0.00	(1,142.61)	02/07/2025
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	000685.ZK	141.37	(389.70)	0.00	(248.33)	02/07/2025
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND	000544.ZK	100.03	(191.41)	0.00	(91.38)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:10 AM EST

Equity Synthetic Interest Summary AR=302311.9

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Underlyer Product Description	Underlyer RIC	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Total Accrual	Payment Date
066831553 (Cont.)						
USD (Cont.)						
Short (Cont.)						
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND	601636.SH	33.46	(136.27)	0.00	(102.81)	02/07/2025
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	002758.ZK	6.77	(27.46)	0.00	(20.69)	02/07/2025
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	000157.ZK	131.36	(425.45)	0.00	(294.10)	02/07/2025
TOTAL USD		(4,117.43)	(240,258.98)	0.00	(244,376.41)	

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