

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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Month to Date Accruals

Contract Currency	Total Equity Mark To Market	Total Dividend Accrued	Total Interest Accrued	Total Unsettled P&L	Total Unsettled Fee	Total Unsettled Financing	Total Mark to Market (Contract)	FX (Contract to Base)	Total Mark to Market (Base)	Long/Short	Current Notional (Base)	Gross Current Notional (Base)	Base CCY
AUD	(30,626.60)	24,391.21	23,058.23	139,013.48	0.00	(790.77)	155,836.32	0.619280	96,506.32	LONG	105,767,880.27	105,767,880.27	USD
HKD	(1,017,248.53)	(243,240.87)	(226,348.58)	557,910.02	0.00	(38,119.82)	(928,927.96)	0.128577	(119,438.63)	SHORT	(107,276,565.40)	107,276,565.40	USD
JPY	0.00	(1,043,286.09)	(2,574,590.44)	(79,944,303.00)	0.00	(606,499.12)	(83,562,179.53)	0.006344	(530,085.70)				
NZD	0.00	(6,793.76)	5,499.27	22,253.69	0.00	410.88	20,959.20	0.558660	11,709.07				
SGD	(23,076.60)	(2,785.50)	(1,930.65)	34,692.94	0.00	327.36	6,900.19	0.729581	5,034.25				
USD	151,248.39	(14,320.55)	(568,552.45)	2,182,929.94	0.00	(143,034.77)	1,751,305.33	1.000000	1,751,305.33				
GRAND TOTAL									1,215,030.64				

Exposure Summary

Position & Valuation Summary

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553															
AUD															
Long															
AMP LIMITED (AUD) CMN ORDINARY FULLY PAID															
AMP.AX	0	AUD	1.595000	0.00	0.00	0.000000	ACT/365						2,405.13	0.00	2,373.09
AU000000AMP6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(32.04)	100.00	0.00	(32.04)	0.00	2,373.09
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
ANZ.AX	45,236	AUD	28.590000	1,322,096.58	1,293,297.24	4.337863	ACT/365						(177,408.39)	0.00	(184,372.78)
AU000000ANZ3	45,954	1.000000	28.540000	1,348,022.13	1,291,035.44	2,261.80	25.000000	1	(169.26)	(9,226.20)	100.00	0.00	(6,001.78)	0.00	(184,372.78)
ASX LIMITED CMN ORDINARY FULLY PAID															
ASX.AX	145	AUD	65.270000	0.00	9,464.15	4.338378	ACT/365						377.81	0.00	391.91
AU000000ASX7	0	1.000000	65.103506	0.00	9,440.01	24.14	25.000000	0	0.00	(10.03)	100.00	0.00	(10.03)	0.00	391.91
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	15,778	AUD	153.570000	826,266.24	2,423,027.46	4.337863	ACT/365						(3,275.00)	0.00	(1,733.15)
AU000000CBA7	5,328	1.000000	153.425379	822,376.43	2,420,745.63	2,281.83	25.000000	1	(103.40)	(739.97)	100.00	0.00	(152.18)	0.00	(1,733.15)
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	0	AUD	34.070000	0.00	0.00	0.000000	ACT/365						612.18	0.00	606.91
AU000000CPU5	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.26)	100.00	0.00	(5.26)	0.00	606.91
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	2,945	AUD	18.810000	49,228.50	55,395.45	4.337863	ACT/365						1,673.85	0.00	3,130.81
AU000000FMG4	2,661	1.000000	18.250000	48,637.33	53,746.25	1,649.20	25.000000	1	(6.12)	(192.23)	100.00	0.00	(153.81)	0.00	3,130.81
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT'ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
GMG.AX	4,075	AUD	36.030000	131,732.14	146,822.25	4.337863	ACT/365						750.77	0.00	2,474.77
AU000000GMG2	3,622	1.000000	35.640000	133,261.68	145,233.00	1,589.25	25.000000	1	(16.74)	(408.55)	100.00	543.30	(167.02)	0.00	2,470.85

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066831553 (Cont.)															
AUD (Cont.)															
Long (Cont.)															
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	1,938	AUD	221.160000	343,763.25	428,608.08		4.337863	ACT/365					(7,203.88)	8,720.40	(708.26)
AU000000MQG1	1,535	1.000000	221.650000	348,541.23	429,557.70	(949.62)	25.000000	1	(43.78)	(1,275.17)	100.00	8,720.40	(286.35)	0.00	(709.30)
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
MPL.AX	30,948	AUD	3.790000	98,660.80	117,292.92		4.337863	ACT/365					(1,284.72)	0.00	(1,819.45)
AU000000MPL3	25,760	1.000000	3.790840	98,364.66	117,318.92	(26.00)	25.000000	1	(12.37)	(508.73)	100.00	0.00	(131.75)	0.00	(1,819.45)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	316,442	AUD	1.880000	573,121.92	594,910.96		4.337863	ACT/365					(58,103.02)	0.00	(45,004.26)
AU000000MGR9	298,501	1.000000	1.875217	617,683.99	593,397.30	1,513.66	25.000000	1	(77.33)	(1,847.43)	100.00	13,432.55	0.00	0.00	(45,101.19)
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID															
NAB.AX	0	AUD	37.240000	0.00	0.00		0.000000	ACT/365					8,199.20	0.00	7,395.22
AU000000NAB4	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(803.98)	100.00	0.00	(803.98)	0.00	7,395.22
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	43,488	AUD	28.560000	1,216,768.28	1,242,017.28		4.337863	ACT/365					(71,797.67)	0.00	(84,287.38)
AU000000NWL7	41,972	1.000000	28.741312	1,278,494.24	1,249,902.16	(7,884.88)	25.000000	1	(160.28)	(4,604.83)	100.00	0.00	0.00	0.00	(84,287.38)
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	0	AUD	15.450000	0.00	0.00		0.000000	ACT/365					3,839.86	0.00	3,784.27
AU000000NST8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(55.59)	100.00	0.00	(55.59)	0.00	3,784.27
PREMIER INVESTMENTS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
PMV.AX	0	AUD	32.500000	0.00	0.00		0.000000	ACT/365					613.17	0.00	599.64
AU000000PMV2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.53)	100.00	0.00	(13.53)	0.00	599.64
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
PME.AX	605	AUD	252.310000	67,272.75	152,647.55		4.337863	ACT/365					4,976.60	0.00	5,377.10
AU000000PME8	261	1.000000	251.295313	66,110.02	152,033.66	613.89	25.000000	1	(8.32)	(213.38)	100.00	0.00	(101.87)	0.00	5,377.10
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	1,633	AUD	9.090000	0.00	14,843.97		4.337863	ACT/365					387.82	0.00	435.13
AU000000QAN2	0	1.000000	9.058992	0.00	14,793.33	50.64	25.000000	0	0.00	(3.33)	100.00	0.00	(3.33)	0.00	435.13
QBE INSURANCE GROUP LIMITED CMN ORDINARY FULLY PAID															
QBE.AX	0	AUD	19.490000	0.00	0.00		0.000000	ACT/365					435.24	0.00	312.54
AU000000QBE9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(122.70)	100.00	0.00	(122.70)	0.00	312.54
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
REA.AX	352	AUD	235.120000	82,723.52	82,762.24		4.337863	ACT/365					(2,893.35)	0.00	(2,479.99)
AU000000REA9	352	1.000000	233.310000	84,499.44	82,125.12	637.12	25.000000	1	(10.61)	(223.75)	100.00	0.00	(37.46)	0.00	(2,479.99)
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
STO.AX	94,721	AUD	6.770000	952,027.02	641,261.17		4.337863	ACT/365					2,029.08	0.00	5,439.73
AU000000STO6	142,947	1.000000	6.680000	942,712.00	632,736.28	8,524.89	25.000000	1	(118.56)	(5,114.23)	100.00	0.00	(2,937.90)	0.00	5,439.73

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066831553 (Cont.)															
AUD (Cont.)															
Long (Cont.)															
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
SUN.AX	623	AUD	19.340000	0.00	12,048.82		4.337863	ACT/365					374.58	0.00	370.41
AU000000SUN6	0	1.000000	19.333346	0.00	12,044.67	4.15	25.000000	0	0.00	(8.32)	100.00	0.00	(8.32)	0.00	370.41
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
TNE.AX	38,776	AUD	30.620000	1,135,434.25	1,187,321.12		4.337863	ACT/365					27,215.81	1,694.96	(276.34)
AU000000TNE8	36,805	1.000000	31.290300	1,125,350.73	1,213,312.68	(25,991.56)	25.000000	1	(141.52)	(3,195.55)	100.00	1,694.96	0.00	0.00	(276.54)
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
TLS.AX	0	AUD	4.030000	0.00	0.00		0.000000	ACT/365					879.53	0.00	792.04
AU000000TLS2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(87.49)	100.00	0.00	(87.49)	0.00	792.04
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
WBC.AX	0	AUD	32.410000	0.00	0.00		0.000000	ACT/365					12,990.47	0.00	11,952.35
AU000000WBC1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,038.13)	100.00	0.00	(1,038.13)	0.00	11,952.35
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	123.890000	0.00	0.00		0.000000	ACT/365					(1,456.05)	0.00	(1,656.30)
AU000000WTC3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(200.25)	100.00	0.00	(200.25)	0.00	(1,656.30)
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID															
WDS.AX	0	AUD	24.960000	0.00	0.00		0.000000	ACT/365					(142.76)	0.00	(145.30)
AU0000224040	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.55)	100.00	0.00	(2.55)	0.00	(145.30)
TOTAL Long				6,799,095.25	8,401,720.66	(15,701.50)			(868.27)	(29,933.22)		24,391.21	(255,803.77)	10,415.36	(277,047.28)
				6,914,053.91	8,417,422.16								(12,353.32)	0.00	(277,149.38)
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(62,778)	AUD	11.390000	(635,570.70)	(715,041.42)		4.337863	ACT/365					(23,718.45)	0.00	(28,653.51)
AU000000AGL7	(56,445)	1.000000	11.293443	(613,473.76)	(708,979.74)	(6,061.68)	(25.000000)	1	68.56	1,126.62	100.00	0.00	0.00	0.00	(28,653.51)
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(28,058)	AUD	28.540000	(589,796.20)	(800,775.32)		4.337863	ACT/365					32,322.21	0.00	26,413.64
AU0000088338	(21,170)	1.000000	28.240699	(614,689.04)	(792,377.54)	(8,397.78)	(25.000000)	1	69.01	2,489.21	100.00	0.00	375.21	0.00	26,413.64
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(28,018)	AUD	33.760000	(834,467.34)	(945,887.68)		4.337863	ACT/365					(16,615.96)	0.00	(12,529.65)
AU000000ANN9	(24,703)	1.000000	33.816498	(818,941.81)	(947,470.65)	1,582.97	(25.000000)	1	91.61	2,503.34	100.00	0.00	0.00	0.00	(12,529.65)
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(10,533)	AUD	2.820000	0.00	(29,703.06)		4.338378	ACT/365					269.63	0.00	(839.65)
AU000000APX3	0	1.000000	2.714685	0.00	(28,593.78)	(1,109.28)	(550.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(839.65)
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	(2,172)	AUD	68.630000	0.00	(149,064.36)		4.338378	ACT/365					33.89	0.00	17.34
AU000000ALL7	0	1.000000	68.622383	0.00	(149,047.82)	(16.54)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	17.34

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
BGL.AX	(20,800)	AUD	1.135000	(22,760.64)	(23,608.00)		4.337863	ACT/365					6,889.42	0.00	6,822.98
AU0000019374	(20,322)	1.000000	1.125008	(27,030.37)	(23,400.17)	(207.83)	(25.000000)	1	3.06	141.39	100.00	0.00	70.02	0.00	6,822.98
BLUESCOPE STEEL LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
BSL.AX	0	AUD	18.840000	0.00	0.00		0.000000	ACT/365					22,340.15	0.00	22,785.82
AU000000BSL0	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	445.67	100.00	0.00	445.67	0.00	22,785.82
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
BRG.AX	(27,116)	AUD	35.380000	(975,904.84)	(959,364.08)		4.337863	ACT/365					(41,462.73)	0.00	(38,358.98)
AU000000BRG2	(27,116)	1.000000	35.380000	(919,241.53)	(959,364.08)	0.00	(25.000000)	1	102.56	3,103.74	100.00	0.00	56.48	0.00	(38,358.98)
CAR GROUP LTD CMN ORDINARY FULLY PAID															
CAR.AX	0	AUD	36.490000	0.00	0.00		0.000000	ACT/365					863.52	0.00	919.41
AU000000CAR3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	55.89	100.00	0.00	55.89	0.00	919.41
CHAMPION IRON LIMITED CMN ORDINARY FULLY PAID															
CIA.AX	0	AUD	5.920000	0.00	0.00		0.000000	ACT/365					1,890.49	0.00	2,017.08
AU000000CIA2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	126.59	100.00	0.00	126.59	0.00	2,017.08
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	(4,830)	AUD	4.060000	(19,474.32)	(19,609.80)		4.337863	ACT/365					8,547.46	0.00	9,069.48
AU0000165375	(4,593)	1.000000	4.168063	(26,981.67)	(20,131.74)	521.94	(445.612800)	1	0.83	0.08	100.00	0.00	(0.75)	0.00	9,069.48
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
COH.AX	(296)	AUD	293.610000	(30,836.00)	(86,908.56)		4.337863	ACT/365					477.82	0.00	(591.81)
AU000000COH5	(104)	1.000000	289.880000	(30,358.56)	(85,804.48)	(1,104.08)	(25.000000)	1	3.40	34.45	100.00	0.00	11.05	0.00	(591.81)
COLES GROUP LIMITED CMN ORDINARY FULLY PAID															
COL.AX	0	AUD	18.880000	0.00	0.00		0.000000	ACT/365					(740.94)	0.00	(649.79)
AU0000030678	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	91.15	100.00	0.00	91.15	0.00	(649.79)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	153.570000	0.00	0.00		0.000000	ACT/365					32,451.92	0.00	32,904.42
AU000000CBA7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	452.50	100.00	0.00	452.50	0.00	32,904.42
CSL LIMITED CMN ORDINARY FULLY PAID															
CSL.AX	(3,868)	AUD	281.180000	(742,775.68)	(1,087,604.24)		4.337863	ACT/365					(7,040.79)	0.00	(2,460.66)
AU000000CSL8	(2,624)	1.000000	281.423653	(733,711.56)	(1,088,546.69)	942.45	(25.000000)	1	82.11	3,637.68	100.00	0.00	1,994.16	0.00	(2,460.66)
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
DEG.AX	(28,624)	AUD	1.790000	(49,894.32)	(51,236.96)		4.337863	ACT/365					1,121.60	0.00	589.91
AU000000DEG6	(27,952)	1.000000	1.765461	(53,515.55)	(50,534.55)	(702.41)	(25.000000)	1	6.02	170.72	100.00	0.00	36.60	0.00	589.91
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	(322)	AUD	29.390000	0.00	(9,463.58)		4.337863	ACT/365					0.00	0.00	(23.36)
AU000000DMP0	0	1.000000	29.317456	0.00	(9,440.22)	(23.36)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(23.36)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	(223,342)	AUD	0.745000	(137,686.83)	(166,389.79)		4.337863	ACT/365					(12,642.51)	0.00	(9,415.46)
AU000000DRO2	(192,569)	1.000000	0.762255	(134,812.48)	(170,243.66)	3,853.87	(1,533.343300)	1	(41.82)	(626.83)	100.00	0.00	0.00	0.00	(9,415.48)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
EDV.AX	(54,410)	AUD	4.190000	(188,212.26)	(227,977.90)		4.337863	ACT/365					1,032.85	0.00	1,868.75
AU0000154833	(44,706)	1.000000	4.200000	(187,093.65)	(228,522.00)	544.10	(25.000000)	1	20.95	291.80	100.00	0.00	103.95	0.00	1,868.75
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	0	AUD	18.810000	0.00	0.00		0.000000	ACT/365					(1,894.46)	0.00	(1,864.84)
AU000000FMG4	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	29.62	100.00	0.00	29.62	0.00	(1,864.84)
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	(119,056)	AUD	2.480000	(294,764.40)	(295,258.88)		4.337863	ACT/365					8,256.64	0.00	8,078.52
AU000000GMD9	(116,970)	1.000000	2.470004	(297,200.95)	(294,068.75)	(1,190.13)	(25.000000)	1	33.30	1,012.00	100.00	0.00	4.05	0.00	8,078.52
ILUKA RESOURCES LIMITED N/C FR WESTRALIAN SANDS LTD ORDINARY FULLY PAID															
ILU.AX	0	AUD	5.110000	0.00	0.00		0.000000	ACT/365					3,642.25	0.00	3,735.25
AU000000ILU1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	93.00	100.00	0.00	93.00	0.00	3,735.25
KAROON ENERGY LTD CMN ORDINARY FULLY PAID															
KAR.AX	0	AUD	1.400000	0.00	0.00		0.000000	ACT/365					(1,969.08)	0.00	(1,832.17)
AU000000KAR6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	136.92	100.00	0.00	136.92	0.00	(1,832.17)
LENDELEASE CORPORATION LIMITED ORDINARY FULLY PAID FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
LLC.AX	0	AUD	6.240000	0.00	0.00		0.000000	ACT/365					40,660.25	0.00	41,488.92
AU000000LLC3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	828.67	100.00	0.00	828.67	0.00	41,488.92
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
LYC.AX	(11,179)	AUD	6.530000	(67,964.40)	(72,998.87)		4.337863	ACT/365					7,040.52	0.00	6,190.68
AU000000LYC6	(10,440)	1.000000	6.435187	(72,571.79)	(71,938.96)	(1,059.91)	(25.000000)	1	8.16	210.07	100.00	0.00	40.87	0.00	6,190.68
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(8,056)	AUD	34.730000	(242,783.19)	(279,784.88)		4.337863	ACT/365					6,600.24	0.00	4,303.25
AU000000MIN4	(7,101)	1.000000	34.292262	(252,798.65)	(276,258.46)	(3,526.42)	(25.000000)	1	28.38	1,229.43	100.00	0.00	504.33	0.00	4,303.25
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(7,069)	AUD	15.020000	(50,398.20)	(106,176.38)		4.337863	ACT/365					3,654.67	0.00	3,965.34
AU000000NXT8	(3,294)	1.000000	15.047613	(51,348.95)	(106,371.57)	195.19	(25.000000)	1	5.76	115.47	100.00	0.00	56.73	0.00	3,965.34
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	0	AUD	15.450000	0.00	0.00		0.000000	ACT/365					1,179.89	0.00	1,194.97
AU000000NST8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	15.08	100.00	0.00	15.08	0.00	1,194.97
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
ORG.AX	(74,559)	AUD	10.880000	(623,222.82)	(811,201.92)		4.337863	ACT/365					(3,886.15)	0.00	(1,616.64)
AU000000ORG5	(57,387)	1.000000	10.897193	(617,135.13)	(812,483.83)	1,281.91	(25.000000)	1	69.08	987.60	100.00	0.00	146.68	0.00	(1,616.64)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	(328,681)	AUD	2.460000	(778,162.35)	(808,555.26)		4.337863	ACT/365					(10,277.89)	0.00	(7,920.57)
AU000000ORA8	(312,515)	1.000000	2.459681	(758,505.58)	(808,450.34)	(104.92)	(25.000000)	1	84.82	2,462.24	100.00	0.00	0.82	0.00	(7,920.57)
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
PDN.AX	(3,950)	AUD	7.890000	(30,099.00)	(31,165.50)		4.337863	ACT/365					(275.60)	0.00	(1,490.08)
AU000000PDN8	(3,950)	1.000000	7.560000	(30,682.80)	(29,862.00)	(1,303.50)	(25.000000)	1	3.44	89.01	100.00	0.00	57.94	0.00	(1,490.08)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
PLS.AX	(26,755)	AUD	2.210000	0.00	(58,128.55)		4.338378	ACT/365					57.23	0.00	(235.82)
AU000000PLS0	0	1.000000	2.199047	0.00	(58,835.51)	(293.04)	(50.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(235.82)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(1,715)	AUD	34.180000	(18,565.18)	(58,618.70)		4.337863	ACT/365					58,212.21	0.00	58,990.07
AU000000RHC8	(547)	1.000000	0.000000	(22,064.32)	(58,358.62)	(260.08)	(25.000000)	1	2.50	1,037.93	100.00	0.00	1,037.93	0.00	58,990.07
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	(417)	AUD	118.210000	0.00	(49,293.57)		4.337863	ACT/365					20,536.28	0.00	21,047.24
AU000000RIO1	0	1.000000	118.042643	0.00	(49,223.78)	(69.79)	(25.000000)	0	0.00	580.75	100.00	0.00	580.75	0.00	21,047.24
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SFR.AX	(41,706)	AUD	9.310000	(390,577.05)	(388,282.86)		4.337863	ACT/365					46,510.95	0.00	46,748.60
AU000000SFR8	(41,595)	1.000000	9.280051	(431,375.56)	(387,033.80)	(1,249.06)	(25.000000)	1	48.59	1,486.70	100.00	0.00	39.91	0.00	46,748.60
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SCG.AX	0	AUD	3.490000	0.00	0.00		0.000000	ACT/365					(36.68)	0.00	(25.39)
AU000000SCG8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	11.29	100.00	0.00	11.29	0.00	(25.39)
SEEK LIMITED CMN ORDINARY FULLY PAID															
SEK.AX	0	AUD	22.630000	0.00	0.00		0.000000	ACT/365					1,415.68	0.00	1,523.94
AU000000SEK6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	108.25	100.00	0.00	108.25	0.00	1,523.94
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(36,753)	AUD	2.680000	(80,670.48)	(98,498.04)		4.337863	ACT/365					14,612.23	0.00	13,161.48
AU000000SIG5	(30,557)	1.000000	2.627079	(88,259.37)	(96,553.04)	(1,945.00)	(25.000000)	1	9.94	494.25	100.00	0.00	190.74	0.00	13,161.48
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(21,059)	AUD	27.350000	(577,221.54)	(575,963.65)		4.337863	ACT/365					51,784.24	0.00	48,062.49
AU000000SHL7	(21,198)	1.000000	27.010000	(606,682.21)	(568,803.59)	(7,160.06)	(25.000000)	1	68.15	3,438.31	100.00	0.00	1,358.85	0.00	48,062.49
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	(5,502)	AUD	3.460000	0.00	(19,036.92)		4.337863	ACT/365					16,958.53	0.00	17,066.03
AU000000S320	0	1.000000	3.442615	0.00	(18,941.27)	(95.65)	(25.000000)	0	0.00	203.15	100.00	0.00	203.15	0.00	17,066.03
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
TLX.AX	(34,605)	AUD	23.840000	(853,705.35)	(824,983.20)		4.337863	ACT/365					4,412.06	0.00	33,947.01
AU000000TLX2	(34,605)	1.000000	24.610000	(856,041.11)	(851,629.05)	26,645.85	(25.000000)	1	95.89	2,889.10	100.00	0.00	0.00	0.00	33,947.01

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.440000	0.00	0.00		0.000000	ACT/365					(714.42)	0.00	(696.53)
AU000000TCL6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	17.88	100.00	0.00	17.88	0.00	(696.53)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(212,121)	AUD	11.280000	(2,307,402.24)	(2,392,724.88)		4.337863	ACT/365					23,116.15	0.00	40,055.02
AU000000TWE9	(201,344)	1.000000	11.327458	(2,305,164.25)	(2,402,791.76)	10,066.88	(25.000000)	1	258.15	6,871.99	100.00	0.00	53.73	0.00	40,055.02
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
VEA.AX	(506,597)	AUD	2.680000	(1,310,962.95)	(1,357,679.96)		4.337863	ACT/365					(7,498.08)	0.00	(28,333.05)
AU0000016875	(498,465)	1.000000	2.630443	(1,303,247.60)	(1,332,574.74)	(25,105.22)	(25.000000)	1	145.91	4,270.25	100.00	0.00	19.81	0.00	(28,333.05)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	(11,183)	AUD	4.590000	(52,000.95)	(51,329.97)		4.337863	ACT/365					20,620.60	0.00	21,184.84
AU000000WEB7	(11,183)	1.000000	4.590000	(57,592.45)	(51,329.97)	0.00	(25.000000)	1	6.49	564.24	100.00	0.00	363.07	0.00	21,184.84
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID															
WHC.AX	0	AUD	6.280000	0.00	0.00		0.000000	ACT/365					26,687.62	0.00	27,507.39
AU000000WHC8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	819.77	100.00	0.00	819.77	0.00	27,507.39
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	123.890000	0.00	0.00		0.000000	ACT/365					2,814.79	0.00	2,824.67
AU000000WTC3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	9.88	100.00	0.00	9.88	0.00	2,824.67
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
WOW.AX	(92,100)	AUD	30.470000	(2,713,493.50)	(2,806,287.00)		4.337863	ACT/365					(15,810.31)	0.00	(7,143.72)
AU000000WOW2	(88,967)	1.000000	30.488474	(2,699,949.55)	(2,807,988.49)	1,701.49	(25.000000)	1	302.29	6,965.10	100.00	0.00	944.96	0.00	(7,143.72)
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(17,320)	AUD	13.660000	(106,183.35)	(236,591.20)		4.337863	ACT/365					(2,630.08)	0.00	(1,885.73)
AU000000WOR2	(7,779)	1.000000	13.696592	(104,157.93)	(237,224.97)	633.77	(25.000000)	1	11.65	110.58	100.00	0.00	7.89	0.00	(1,885.73)
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(185,689)	AUD	2.970000	(510,510.00)	(551,496.33)		4.337863	ACT/365					75,017.35	0.00	74,966.49
AU0000218307	(170,170)	1.000000	2.959715	(572,271.99)	(549,586.55)	(1,909.78)	(25.000000)	1	64.52	1,858.92	100.00	0.00	61.44	0.00	74,966.49
TOTAL Short				(15,236,066.09)	(17,147,691.27)								394,817.25	0.00	432,883.61
				(15,286,900.17)	(17,132,766.17)	(14,925.10)			1,653.28	52,991.46		0.00	11,562.54	0.00	432,883.59
TOTAL AUD				(8,436,970.84)	(8,745,970.61)				785.01	23,058.23		24,391.21	(790.77)	0.00	155,734.21
				(8,372,846.26)	(8,715,344.01)	(30,626.60)									
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	120,200	HKD	55.300000	9,503,440.00	6,647,060.00		3.994800	ACT/365					(314,290.90)	0.00	(462,785.02)
HK0000069689	168,800	1.000000	56.300000	9,715,528.02	6,767,260.00	(120,200.00)	30.000000	1	(1,141.44)	(28,294.12)	100.00	0.00	(12,574.19)	0.00	(462,785.02)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	18,800	HKD	81.300000	2,525,600.00	1,528,440.00		3.994800	ACT/365					64,328.59	0.00	34,584.82
KYG017191142	30,800	1.000000	82.400000	2,488,314.41	1,549,120.00	(20,680.00)	30.000000	1	(293.10)	(9,063.77)	100.00	0.00	(7,873.62)	0.00	34,584.82
BAIDU, INC. CMN															
9888.HK	0	HKD	80.800000	0.00	0.00		0.000000	ACT/365					898.94	0.00	878.74
KYG070341048	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.20)	100.00	0.00	(20.20)	0.00	878.74
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	0	HKD	6.180000	0.00	0.00		0.000000	ACT/365					28,679.00	0.00	27,888.33
CNE100000205	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(790.68)	90.00	0.00	(790.68)	0.00	27,888.33
BOC HONG KONG (HOLDINGS) LTD CMN															
2388.HK	169,000	HKD	24.900000	4,233,450.00	4,208,100.00		3.994800	ACT/365					523,498.56	0.00	488,370.83
HK2388011192	169,000	1.000000	24.950000	4,217,907.69	4,216,550.00	(8,450.00)	30.000000	1	(496.43)	(26,677.72)	100.00	0.00	(23,048.75)	0.00	488,370.83
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	536,000	HKD	3.920000	2,160,080.00	2,101,120.00		3.994800	ACT/365					(78,842.52)	0.00	(31,803.67)
KYG126521064	536,000	1.000000	3.880000	2,158,522.52	2,079,680.00	21,440.00	30.000000	1	(254.00)	(6,321.15)	100.00	31,920.00	0.00	0.00	(31,920.30)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.180000	135,300.00	129,800.00		3.994800	ACT/365					1,006.72	0.00	(9,438.56)
CNE100001QS1	110,000	1.000000	1.270000	138,600.00	139,700.00	(9,900.00)	30.000000	1	(16.28)	(545.27)	90.00	0.00	(18.56)	0.00	(9,438.56)
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.220000	1,369,060.00	1,325,880.00		3.994800	ACT/365					(71,807.14)	0.00	(135,793.79)
KYG2121Q1055	254,000	1.000000	5.450000	1,455,420.00	1,384,300.00	(58,420.00)	30.000000	1	(170.54)	(5,566.65)	100.00	0.00	(42.16)	0.00	(135,793.79)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	6.620000	134,310.00	122,470.00		3.994800	ACT/365					740.00	0.00	(6,953.23)
CNE100001NT6	18,500	1.000000	7.090000	130,425.00	131,165.00	(8,695.00)	30.000000	1	(15.38)	(496.11)	90.00	1,497.88	0.00	0.00	(6,958.70)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	12.220000	5,256.00	4,888.00		3.994800	ACT/365					11,538.35	4,592.34	14,897.81
CNE100002359	400	1.000000	12.820000	5,416.00	5,128.00	(240.00)	30.000000	1	(0.64)	(992.89)	90.00	4,592.34	(972.31)	0.00	14,897.28
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	13.980000	3,044,680.00	2,879,880.00		3.994800	ACT/365					78,948.86	49,456.01	(28,285.00)
CNE1000002L3	206,000	1.000000	14.680000	3,032,320.00	3,024,080.00	(144,200.00)	30.000000	1	(356.90)	(12,489.87)	90.00	49,456.01	(960.53)	0.00	(28,290.62)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	24.600000	5,050.00	4,920.00		3.994800	ACT/365					(620.00)	0.00	(761.47)
KYG2121R1039	200	1.000000	25.200000	5,660.00	5,040.00	(120.00)	30.000000	1	(0.66)	(21.47)	100.00	0.00	0.00	0.00	(761.47)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	6.300000	6,480.00	6,300.00		3.994800	ACT/365					45,079.20	0.00	44,075.41
CNE100000HD4	1,000	1.000000	6.440000	6,410.00	6,440.00	(140.00)	30.000000	1	(0.75)	(863.78)	90.00	0.00	(839.37)	0.00	44,075.41

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA MENGNIU DAIRY CO CMN															
2319.HK	17,000	HKD	16.720000	153,360.00	284,240.00		3.994800	ACT/365					35,389.17	0.00	20,137.33
KYG210961051	9,000	1.000000	17.560000	155,516.31	298,520.00	(14,280.00)	30.000000	1	(18.28)	(971.84)	100.00	0.00	(814.12)	0.00	20,137.33
CHINA MERCHANTS BANK CO LTD CMN CLASS H															
3968.HK	0	HKD	38.300000	0.00	0.00		0.000000	ACT/365					28,759.58	0.00	28,400.29
CNE1000002M1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(359.29)	90.00	0.00	(359.29)	0.00	28,400.29
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	13.380000	6,969,760.00	6,797,040.00		3.994800	ACT/365					610,516.82	0.00	358,376.54
HK0144000764	508,000	1.000000	13.840000	6,420,203.18	7,030,720.00	(233,680.00)	30.000000	1	(759.95)	(18,460.28)	100.00	0.00	0.00	0.00	358,376.54
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	23.250000	5,080.00	4,650.00		3.994800	ACT/365					62,141.15	0.00	60,625.50
CNE1000009Q7	200	1.000000	25.200000	4,890.00	5,040.00	(390.00)	30.000000	1	(0.58)	(1,125.65)	90.00	0.00	(1,107.06)	0.00	60,625.50
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H															
0788.HK	1,678,000	HKD	1.130000	1,498,560.00	1,896,140.00		3.994800	ACT/365					133,664.97	0.00	142,943.36
CNE100003688	1,338,000	1.000000	1.121358	1,364,760.00	1,881,638.45	14,501.55	30.000000	1	(161.69)	(5,223.17)	90.00	0.00	(17.42)	0.00	142,943.36
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	5.140000	4,779.00	4,626.00		3.994800	ACT/365					(1,017.00)	0.00	(1,173.87)
CNE100001SR9	900	1.000000	5.290000	5,778.00	4,761.00	(135.00)	30.000000	1	(0.67)	(21.87)	90.00	0.00	0.00	0.00	(1,173.87)
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	19.800000	846,300.00	772,200.00		3.994800	ACT/365					(23,635.85)	9,902.09	(77,507.02)
CNE1000016V2	39,000	1.000000	21.350000	859,950.00	832,650.00	(60,450.00)	30.000000	1	(101.07)	(3,323.26)	90.00	9,902.09	(56.97)	0.00	(77,508.15)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	56.450000	172,800.00	169,350.00		3.994800	ACT/365					11,830.73	0.00	7,513.54
BMG2178K1009	3,000	1.000000	57.750000	161,419.27	173,250.00	(3,900.00)	30.000000	1	(19.09)	(417.19)	100.00	0.00	0.00	0.00	7,513.54
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.870000	4,840.00	4,870.00		3.994800	ACT/365					17,536.26	0.00	16,174.70
CNE100000BG0	1,000	1.000000	5.010000	4,550.00	5,010.00	(140.00)	30.000000	1	(0.54)	(1,221.57)	90.00	0.00	(1,204.25)	0.00	16,174.70
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	0	HKD	19.960000	0.00	0.00		0.000000	ACT/365					(15,449.74)	0.00	(15,613.03)
CNE1000031W9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(163.29)	90.00	0.00	(163.29)	0.00	(15,613.03)
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	200,000	HKD	14.080000	2,093,520.00	2,816,000.00		3.994800	ACT/365					5,420.15	0.00	(143,180.90)
KYG3777B1032	143,000	1.000000	14.820000	2,120,174.10	2,964,000.00	(148,000.00)	30.000000	1	(249.25)	(601.06)	100.00	0.00	0.00	0.00	(143,180.90)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	4,000	HKD	10.600000	45,360.00	42,400.00		3.994800	ACT/365					(1,520.00)	0.00	(3,935.33)
CNE100002FK9	4,000	1.000000	11.160000	46,160.00	44,640.00	(2,240.00)	30.000000	1	(5.42)	(175.33)	90.00	0.00	0.00	0.00	(3,935.33)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
HANG LUNG PROPERTIES LIMITED CMN															
0101.HK	84,000	HKD	6.130000	523,320.00	514,920.00		3.994800	ACT/365					(6,302.15)	0.00	(16,582.69)
HK0101000591	84,000	1.000000	6.230000	529,622.15	523,320.00	(8,400.00)	30.000000	1	(62.27)	(1,880.55)	100.00	0.00	0.00	0.00	(16,582.69)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS H															
3347.HK	0	HKD	30.150000	0.00	0.00		0.000000	ACT/365					517.79	0.00	503.40
CNE1000040M1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(14.39)	90.00	0.00	(14.39)	0.00	503.40
HANSOH PHARMACEUTICAL GROUP COMPANY LIMITED CMN															
3692.HK	0	HKD	16.680000	0.00	0.00		0.000000	ACT/365					(2,744.11)	0.00	(2,805.45)
KYG549581067	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(61.34)	100.00	0.00	(61.34)	0.00	(2,805.45)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	3,900	HKD	287.000000	738,970.93	1,119,300.00		3.994800	ACT/365					272,551.35	0.00	238,826.10
HK0388045442	2,500	1.000000	294.800000	738,970.93	1,149,720.00	(30,420.00)	30.000000	1	(86.95)	(3,305.25)	100.00	0.00	(3,218.30)	0.00	238,826.10
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	5.860000	8,554.00	8,204.00		3.994800	ACT/365					121.95	0.00	(293.41)
KYG4990A1040	1,400	1.000000	6.130000	8,176.00	8,582.00	(378.00)	30.000000	1	(0.97)	(37.35)	100.00	0.00	(6.22)	0.00	(293.41)
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	12.680000	1,304.00	1,268.00		3.994800	ACT/365					(110.00)	0.00	(127.28)
KYG5074S1012	100	1.000000	12.800000	1,390.00	1,280.00	(12.00)	30.000000	1	(0.16)	(5.28)	100.00	0.00	0.00	0.00	(127.28)
JD.COM, INC. CMN															
9618.HK	150	HKD	132.500000	20,205.00	19,875.00		3.994800	ACT/365					(1,170.00)	0.00	(1,776.89)
KYG8208B1014	150	1.000000	136.000000	21,570.00	20,400.00	(525.00)	30.000000	1	(2.53)	(81.89)	100.00	0.00	0.00	0.00	(1,776.89)
JIANGXI COPPER INDUSTRY CO-H CMN CLASS H															
0358.HK	0	HKD	12.380000	0.00	0.00		0.000000	ACT/365					2,734.29	0.00	2,705.12
CNE1000003K3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(29.16)	90.00	0.00	(29.16)	0.00	2,705.12
JUJIAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	3.280000	3,370.00	3,280.00		3.994800	ACT/365					13,207.48	0.00	12,972.21
KYG5141L1059	1,000	1.000000	3.430000	3,340.00	3,430.00	(150.00)	30.000000	1	(0.39)	(85.27)	90.00	0.00	(72.51)	0.00	12,972.21
KINGSOFT CORPORATION LTD CMN															
3888.HK	188,800	HKD	32.000000	6,475,840.00	6,041,600.00		3.994800	ACT/365					266,185.91	0.00	(63,725.26)
KYG5264Y1089	188,800	1.000000	33.650000	6,086,934.09	6,353,120.00	(311,520.00)	30.000000	1	(719.42)	(18,391.16)	100.00	0.00	0.00	0.00	(63,725.26)
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	8,000	HKD	8.230000	66,560.00	65,840.00		3.994800	ACT/365					7,100.22	0.00	5,523.85
BMG5320C1082	8,000	1.000000	8.400000	60,099.78	67,200.00	(1,360.00)	30.000000	1	(7.12)	(216.37)	100.00	0.00	0.00	0.00	5,523.85
LENOVO GROUP LIMITED CMN															
0992.HK	0	HKD	9.790000	0.00	0.00		0.000000	ACT/365					1,660.35	680.00	2,319.06
HK0992009065	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(21.29)	100.00	680.00	(21.29)	0.00	2,318.98

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	47.900000	47,500.00	47,900.00		3.994800	ACT/365					8,350.00	0.00	9,051.11
KYG6180F1081	1,000	1.000000	47.050000	38,700.00	47,050.00	850.00	30.000000	1	(4.63)	(148.89)	100.00	0.00	0.00	0.00	9,051.11
NETEASE, INC. CMN															
9999.HK	300	HKD	137.400000	42,060.00	41,220.00		3.994800	ACT/365					73,363.11	9,684.26	82,078.67
KYG6427A1022	300	1.000000	138.400000	40,320.00	41,520.00	(300.00)	30.000000	1	(4.76)	(668.70)	100.00	9,684.26	(514.82)	0.00	82,077.57
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	22.250000	2,015,390.00	1,864,550.00		3.994800	ACT/365					28,052.93	0.00	(94,480.94)
CNE100001922	83,800	1.000000	23.600000	1,994,440.00	1,977,680.00	(113,130.00)	30.000000	1	(234.85)	(9,403.86)	90.00	0.00	(1,817.88)	0.00	(94,480.94)
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	114.800000	3,974,600.00	3,903,200.00		3.994800	ACT/365					533,800.00	0.00	510,721.55
BMG677491539	34,000	1.000000	115.100000	3,379,600.00	3,913,400.00	(10,200.00)	30.000000	1	(402.55)	(12,878.45)	100.00	0.00	0.00	0.00	510,721.55
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.680000	4,357,620.00	4,128,960.00		3.994800	ACT/365					183,464.09	0.00	24,724.72
CNE100001MK7	1,126,000	1.000000	3.870000	4,177,460.00	4,342,140.00	(213,180.00)	30.000000	1	(493.02)	(16,236.98)	90.00	70,677.62	(409.57)	0.00	24,466.48
PETROCHINA CO LTD CMN CLASS H															
0857.HK	0	HKD	6.030000	0.00	0.00		0.000000	ACT/365					77,378.45	0.00	76,295.21
CNE1000003W8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,083.24)	90.00	0.00	(1,083.24)	0.00	76,295.21
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	13.300000	1,410.00	1,330.00		3.994800	ACT/365					2,951.73	0.00	2,669.52
CNE100003PG4	100	1.000000	14.100000	1,334.00	1,410.00	(80.00)	30.000000	1	(0.16)	(202.21)	90.00	0.00	(197.13)	0.00	2,669.52
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	11.780000	1,415,200.00	1,366,480.00		3.994800	ACT/365					55,923.32	16,340.18	11,420.11
CNE100000593	116,000	1.000000	12.260000	1,366,236.68	1,422,160.00	(55,680.00)	30.000000	1	(161.16)	(5,163.39)	90.00	16,340.18	0.00	0.00	11,418.25
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	44.200000	69,525.00	66,300.00		3.994800	ACT/365					75,045.65	0.00	71,239.44
CNE1000003X6	1,500	1.000000	46.050000	67,200.00	69,075.00	(2,775.00)	30.000000	1	(7.93)	(1,031.21)	90.00	0.00	(775.42)	0.00	71,239.44
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	53.150000	1,897,000.00	1,860,250.00		3.994800	ACT/365					109,030.17	0.00	68,760.52
HK0006000050	35,000	1.000000	54.200000	1,787,969.83	1,897,000.00	(36,750.00)	30.000000	1	(211.28)	(3,519.65)	100.00	0.00	0.00	0.00	68,760.52
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	291,000	HKD	20.400000	6,023,700.00	5,936,400.00		3.994800	ACT/365					139,225.33	0.00	34,554.11
KYG8187G1055	291,000	1.000000	20.700000	5,884,474.67	6,023,700.00	(87,300.00)	30.000000	1	(693.55)	(17,371.22)	100.00	0.00	0.00	0.00	34,554.11
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	18,500	HKD	73.800000	1,377,325.00	1,365,300.00		3.994800	ACT/365					12,353.54	0.00	(5,840.45)
HK0016000132	18,500	1.000000	74.650000	1,368,671.46	1,381,025.00	(15,725.00)	30.000000	1	(161.12)	(2,468.99)	100.00	0.00	0.00	0.00	(5,840.45)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
SUNNY OPTICAL TECH GROUP CO LT*D CMN															
2382.HK	0	HKD	65.850000	0.00	0.00		0.000000	ACT/365					3,255.13	0.00	3,150.94
KYG8586D1097	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(104.19)	100.00	0.00	(104.19)	0.00	3,150.94
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	93,000	HKD	100.500000	9,532,500.00	9,346,500.00		3.994800	ACT/365					(321,829.16)	0.00	(528,251.25)
HK0669013440	93,000	1.000000	102.500000	9,848,787.47	9,532,500.00	(186,000.00)	30.000000	1	(1,156.27)	(20,422.09)	100.00	0.00	(143.67)	0.00	(528,251.25)
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	10.040000	1,402,800.00	1,365,440.00		3.994800	ACT/365					62,591.59	0.00	45,466.00
KYG8878S1030	140,000	1.000000	10.120000	1,365,000.00	1,376,320.00	(10,880.00)	30.000000	1	(160.92)	(6,245.60)	100.00	0.00	(1,198.02)	0.00	45,466.00
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	66,000	HKD	2.920000	194,700.00	192,720.00		3.994800	ACT/365					21,563.75	6,028.00	23,274.75
KYG8924B1041	66,000	1.000000	2.980000	174,332.01	196,680.00	(3,960.00)	30.000000	1	(20.68)	(356.99)	100.00	6,028.00	(1.56)	0.00	23,274.07
WH GROUP LIMITED CMN															
0288.HK	1,041,500	HKD	5.940000	6,217,755.00	6,186,510.00		3.994800	ACT/365					(64,698.70)	0.00	(146,573.45)
KYG960071028	1,041,500	1.000000	6.010000	6,324,113.70	6,259,415.00	(72,905.00)	30.000000	1	(743.26)	(8,969.75)	100.00	0.00	0.00	0.00	(146,573.45)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	34,000	HKD	19.520000	673,880.00	663,680.00		3.994800	ACT/365					(13,457.78)	0.00	(26,641.65)
KYG9593A1040	34,000	1.000000	19.860000	688,697.78	675,240.00	(11,560.00)	30.000000	1	(80.91)	(1,623.86)	100.00	0.00	0.00	0.00	(26,641.65)
WUXI APPTec CO., LTD. CMN CLASS H															
2359.HK	500	HKD	53.150000	28,300.00	26,575.00		3.994800	ACT/365					30,685.47	0.00	28,540.05
CNE100003F19	500	1.000000	56.500000	23,525.00	28,250.00	(1,675.00)	30.000000	1	(2.81)	(470.42)	90.00	0.00	(380.10)	0.00	28,540.05
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	16.820000	0.00	0.00		0.000000	ACT/365					17,827.55	0.00	17,779.66
KYG970081173	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(47.88)	100.00	0.00	(47.88)	0.00	17,779.66
YADEA GROUP HOLDINGS LTD. CMN															
1585.HK	0	HKD	12.700000	0.00	0.00		0.000000	ACT/365					7,142.35	0.00	7,023.36
KYG9830F1063	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(118.99)	100.00	0.00	(118.99)	0.00	7,023.36
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	15,500	HKD	16.740000	269,700.00	259,470.00		3.994800	ACT/365					(2,003.27)	0.00	(12,940.18)
BMG988031446	15,500	1.000000	17.400000	271,703.27	269,700.00	(10,230.00)	30.000000	1	(31.95)	(706.90)	100.00	0.00	0.00	0.00	(12,940.18)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	22.950000	10,040.00	9,180.00		3.994800	ACT/365					120,895.92	0.00	118,865.61
CNE1000004Y2	400	1.000000	24.350000	7,568.00	9,740.00	(560.00)	30.000000	1	(0.91)	(1,470.31)	90.00	0.00	(1,441.40)	0.00	118,865.61

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	150.100000	205,740.00	202,635.00		3.994800	ACT/365					56,182.54	0.00	50,881.85
KYG9897K1058	1,350	1.000000	151.300000	199,125.00	204,255.00	(1,620.00)	30.000000	1	(23.48)	(3,680.70)	100.00	0.00	(2,923.16)	0.00	50,881.85
TOTAL Long				82,511,933.93	78,359,261.00								2,923,640.66	96,682.88	876,944.33
				80,957,286.32	80,344,004.45	(1,984,743.45)			(9,538.68)	(262,731.28)		200,778.39	(65,443.01)	0.00	876,552.98
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	58.600000	(714,000.00)	(820,400.00)		3.994800	ACT/365					119,675.95	0.00	151,024.51
KYG0146B1032	(12,000)	1.000000	60.700000	(849,470.73)	(849,800.00)	29,400.00	(125.000000)	1	68.52	1,948.56	100.00	0.00	0.00	0.00	151,024.51
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(88,000)	HKD	3.220000	0.00	(283,360.00)		3.484485	ACT/365					7,770.84	0.00	10,277.11
BMG0171K1018	0	1.000000	3.240919	0.00	(285,200.90)	1,840.90	(150.000000)	0	0.00	665.36	100.00	0.00	665.36	0.00	10,277.11
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,100,000)	HKD	0.465000	(254,400.00)	(511,500.00)		3.994800	ACT/365					5,781.94	0.00	16,380.49
BMG0171W1055	(530,000)	1.000000	0.474583	(256,253.55)	(522,041.42)	10,541.42	(30.000000)	1	25.96	57.13	100.00	0.00	0.00	0.00	16,380.49
ANTA SPORTS PRODUCTS LIMITED CMN															
2020.HK	0	HKD	76.150000	0.00	0.00		0.000000	ACT/365					12,379.86	0.00	12,570.19
KYG040111059	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	190.33	100.00	0.00	190.33	0.00	12,570.19
BAIDU, INC. CMN															
9888.HK	(5,850)	HKD	80.800000	(490,230.00)	(472,680.00)		3.994800	ACT/365					24,490.73	0.00	36,546.04
KYG070341048	(5,850)	1.000000	82.700000	(508,285.73)	(483,795.00)	11,115.00	(30.000000)	1	51.60	940.31	100.00	0.00	0.00	0.00	36,546.04
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	(52,000)	HKD	6.180000	0.00	(321,360.00)		3.473894	ACT/365					1,546.72	0.00	12,466.72
CNE100000205	0	1.000000	6.390000	0.00	(332,280.00)	10,920.00	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	12,466.72
BRILLIANCE CHINA AUTOMOTIVE CMN															
1114.HK	0	HKD	3.710000	0.00	0.00		0.000000	ACT/365					(174,233.44)	0.00	(172,689.04)
BMG1368B1028	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1,544.40	100.00	0.00	1,544.40	0.00	(172,689.04)
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	7.230000	0.00	(170,628.00)		3.484485	ACT/365					0.00	0.00	802.62
KYG1674K1013	0	1.000000	7.264009	0.00	(171,430.62)	802.62	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	802.62
CANSINO BIOLOGICS INC. CMN															
6185.HK	0	HKD	31.300000	0.00	0.00		0.000000	ACT/365					14,300.52	0.00	12,583.02
CNE100003F01	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,717.50)	100.00	0.00	(1,717.50)	0.00	12,583.02
CGN MINING CO LTD CMN															
1164.HK	0	HKD	1.640000	0.00	0.00		0.000000	ACT/365					41,624.20	0.00	42,353.97
KYG2029E1052	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	729.78	100.00	0.00	729.78	0.00	42,353.97

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.250000	(246,792.25)	(992,250.00)		3.994800	ACT/365					1,245.68	0.00	23,950.67
CNE1000001Q4	(46,000)	1.000000	5.370000	(246,792.25)	(1,014,930.00)	22,680.00	(30.000000)	1	24.98	24.98	100.00	0.00	0.00	0.00	23,950.67
CHINA EVERBRIGHT ENVIRONMENT GROUP LTD CHINA EVERBRIGHT INTL LTD															
0257.HK	0	HKD	3.700000	0.00	0.00		0.000000	ACT/365					(19,877.73)	0.00	(19,725.67)
HK0257001336	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	152.06	100.00	0.00	152.06	0.00	(19,725.67)
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(16,600)	HKD	6.600000	0.00	(109,560.00)		3.484485	ACT/365					0.00	0.00	359.91
BMG2109G1033	0	1.000000	6.621681	0.00	(109,919.91)	359.91	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	359.91
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	11.380000	(504,600.00)	(495,030.00)		3.994800	ACT/365					(18,270.00)	(25,665.00)	(25,787.19)
KYG211501005	(43,500)	1.000000	11.760000	(493,290.00)	(511,560.00)	16,530.00	(30.000000)	1	49.84	1,617.81	100.00	(25,665.00)	0.00	0.00	(25,784.27)
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.370000	(749,920.00)	(1,543,460.00)		3.994800	ACT/365					(46,033.36)	0.00	(13,179.10)
CNE100000HF9	(218,000)	1.000000	3.440000	(703,111.64)	(1,575,520.00)	32,060.00	(30.000000)	1	70.79	794.26	100.00	0.00	0.00	0.00	(13,179.10)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.010000	(385,280.00)	(392,560.00)		3.994800	ACT/365					(17,360.00)	0.00	(14,440.45)
CNE1000002P4	(56,000)	1.000000	7.040000	(376,880.00)	(394,240.00)	1,680.00	(30.000000)	1	38.08	1,239.55	100.00	0.00	0.00	0.00	(14,440.45)
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(17,500)	HKD	12.180000	0.00	(213,150.00)		3.484485	ACT/365					0.00	0.00	1,429.09
HK0688002218	0	1.000000	12.261662	0.00	(214,579.09)	1,429.09	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,429.09
CHINA POWER INTL DEV LTD CMN															
2380.HK	(458,000)	HKD	3.010000	(189,100.00)	(1,378,580.00)		3.994800	ACT/365					(78,207.40)	0.00	(49,930.15)
HK2380027329	(61,000)	1.000000	0.000000	(180,560.00)	(1,400,331.25)	21,751.25	(30.000000)	1	18.21	6,526.00	100.00	0.00	6,526.00	0.00	(49,930.15)
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.830000	0.00	(107,240.00)		3.473894	ACT/365					(51.13)	0.00	3,588.87
CNE1000007Z2	0	1.000000	3.960000	0.00	(110,880.00)	3,640.00	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	3,588.87
CHINA RES PWR HLDGS CO LTD CMN															
0836.HK	0	HKD	18.080000	0.00	0.00		0.000000	ACT/365					(27,644.21)	0.00	(26,588.61)
HK0836012952	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1,055.60	100.00	0.00	1,055.60	0.00	(26,588.61)
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(31,000)	HKD	24.250000	(25,300.00)	(751,750.00)		3.994800	ACT/365					950.00	0.00	13,886.07
HK0291001490	(1,000)	1.000000	24.664511	(26,200.00)	(764,599.85)	12,849.85	(30.000000)	1	2.66	86.22	100.00	0.00	0.00	0.00	13,886.07
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(7,500)	HKD	22.200000	(33,825.00)	(166,500.00)		3.994800	ACT/365					3,393.76	0.00	5,185.39
KYG2108Y1052	(1,500)	1.000000	22.417879	(37,130.20)	(168,134.09)	1,634.09	(30.000000)	1	3.79	157.53	100.00	0.00	65.54	0.00	5,185.39

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,288,000)	HKD	2.430000	(7,852,800.00)	(7,989,840.00)		3.994800	ACT/365					(1,501,633.26)	0.00	(1,435,450.23)
BMG4404N1149	(3,272,000)	1.000000	2.451022	(6,707,600.00)	(8,058,960.10)	69,120.10	(397.921700)	1	(121.99)	(2,937.07)	100.00	0.00	(514.62)	0.00	(1,435,450.23)
CHINA SHENHUA ENERGY CO LTD CMN CLASS H															
1088.HK	0	HKD	32.550000	0.00	0.00		0.000000	ACT/365					10,634.89	0.00	10,780.78
CNE1000002R0	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	145.90	100.00	0.00	145.90	0.00	10,780.78
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.640000	0.00	0.00		0.000000	ACT/365					334.17	0.00	334.17
CNE100000TW9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	11.52	0.00	334.17
CHINA TOBACCO INTERNATIONAL (HK) COMPANY LIMITED CMN															
6055.HK	0	HKD	23.150000	0.00	0.00		0.000000	ACT/365					(7,651.59)	0.00	(8,785.98)
HK0000503208	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,134.39)	100.00	0.00	(1,134.39)	0.00	(8,785.98)
CHINA TRADITIONAL CHINESE MEDICINE CO LTD CMN															
0570.HK	0	HKD	2.250000	0.00	0.00		0.000000	ACT/365					(8,654.49)	0.00	(8,526.27)
HK0000056256	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	128.22	100.00	0.00	128.22	0.00	(8,526.27)
CITIC LTD CMN															
0267.HK	(317,000)	HKD	8.710000	(2,900,550.00)	(2,761,070.00)		3.994800	ACT/365					(183,860.00)	0.00	(16,388.15)
HK0267001375	(317,000)	1.000000	9.210000	(2,735,710.00)	(2,919,570.00)	158,500.00	(30.000000)	1	275.57	8,971.85	100.00	0.00	0.00	0.00	(16,388.15)
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	(1,000)	HKD	31.250000	0.00	(31,250.00)		3.484485	ACT/365					0.00	0.00	254.13
KYG2177B1014	0	1.000000	31.504128	0.00	(31,504.13)	254.13	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	254.13
CLP HOLDINGS LIMITED CMN															
0002.HK	(5,000)	HKD	64.150000	0.00	(320,750.00)		3.484485	ACT/365					(1,714.67)	(61,425.00)	(59,548.29)
HK0002007356	0	1.000000	64.285307	0.00	(321,426.54)	676.54	(30.000000)	0	0.00	2,914.84	100.00	(61,425.00)	2,914.84	0.00	(59,541.31)
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	19.140000	0.00	(76,560.00)		3.473894	ACT/365					1,226.97	0.00	4,226.62
CNE1000001W2	0	1.000000	19.880000	0.00	(79,520.00)	2,960.00	(30.000000)	0	0.00	39.65	100.00	0.00	39.65	0.00	4,226.62
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	27.800000	(657,600.00)	(667,200.00)		3.994800	ACT/365					(75,600.00)	0.00	(69,974.16)
KYG248141163	(24,000)	1.000000	28.300000	(603,600.00)	(679,200.00)	12,000.00	(1,500.000000)	1	(204.18)	(6,374.16)	100.00	0.00	0.00	0.00	(69,974.16)
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	7.800000	(223,720.00)	(499,200.00)		3.994800	ACT/365					(2,192.32)	0.00	16,587.97
KYG2816P1072	(28,000)	1.000000	8.092816	(225,063.22)	(517,940.26)	18,740.25	(30.000000)	1	22.79	40.03	100.00	0.00	0.00	0.00	16,587.97
EVEREST MEDICINES LIMITED CMN															
1952.HK	(16,000)	HKD	49.600000	(475,500.00)	(793,600.00)		3.994800	ACT/365					(9,424.87)	0.00	(28,579.14)
KYG3224E1061	(10,000)	1.000000	48.467619	(475,754.83)	(775,481.91)	(18,118.09)	(1,110.000000)	1	(92.53)	(1,036.18)	100.00	0.00	0.00	0.00	(28,590.87)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	10.960000	(44,320.00)	(65,760.00)		3.994800	ACT/365					1,607.72	0.00	1,342.24
CNE100002375	(4,000)	1.000000	10.920000	(44,922.41)	(65,520.00)	(240.00)	(1,500.000000)	1	(13.30)	(25.48)	100.00	0.00	0.00	0.00	1,342.24
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	0	HKD	32.200000	0.00	0.00		0.000000	ACT/365					37,105.79	0.00	39,195.36
HK0027032686	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	2,089.57	100.00	0.00	2,089.57	0.00	39,195.36
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	(6,000)	HKD	19.960000	(41,100.00)	(119,760.00)		3.994800	ACT/365					1,280.37	0.00	2,109.54
CNE1000031W9	(2,000)	1.000000	20.100000	(40,950.09)	(120,600.00)	840.00	(800.000000)	1	(4.53)	(10.84)	100.00	0.00	0.00	0.00	2,109.54
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD															
3800.HK	0	HKD	1.060000	0.00	0.00		0.000000	ACT/365					241,129.32	0.00	243,407.17
KYG3774X1088	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	2,277.85	100.00	0.00	2,277.85	0.00	243,407.17
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	0	HKD	14.080000	0.00	0.00		0.000000	ACT/365					4,519.66	0.00	4,573.21
KYG3777B1032	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	53.55	100.00	0.00	53.55	0.00	4,573.21
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	48.600000	(414,120.00)	(408,240.00)		3.994800	ACT/365					840.00	0.00	13,139.64
KYG3887G1091	(8,400)	1.000000	49.900000	(420,000.00)	(419,160.00)	10,920.00	(30.000000)	1	42.56	1,379.64	100.00	0.00	0.00	0.00	13,139.64
GUANGDONG INVESTMENT LTD CMN															
0270.HK	0	HKD	6.610000	0.00	0.00		0.000000	ACT/365					(167,405.38)	0.00	(166,129.13)
HK0270001396	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1,276.25	100.00	0.00	1,276.25	0.00	(166,129.13)
HAIDILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	(20,000)	HKD	15.560000	(310,000.00)	(311,200.00)		3.994800	ACT/365					24,273.99	0.00	31,664.23
KYG4290A1013	(20,000)	1.000000	15.900000	(342,273.99)	(318,000.00)	6,800.00	(30.000000)	1	34.91	590.24	100.00	0.00	0.00	0.00	31,664.23
HENDERSON LAND DEVLPMNT (ORD) CMN															
0012.HK	0	HKD	23.150000	0.00	0.00		0.000000	ACT/365					(11,952.63)	0.00	(11,835.89)
HK0012000102	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	116.74	100.00	0.00	116.74	0.00	(11,835.89)
HENGAN INTL GROUP CO LTD CMN															
1044.HK	(24,000)	HKD	22.100000	(269,400.00)	(530,400.00)		3.994800	ACT/365					530.16	0.00	8,981.45
KYG4402L1510	(12,000)	1.000000	22.450000	(269,084.81)	(538,800.00)	8,400.00	(30.000000)	1	27.24	51.29	100.00	0.00	0.00	0.00	8,981.45
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	25.050000	(98,000.00)	(100,200.00)		3.994800	ACT/365					(10,400.00)	0.00	(12,113.15)
CNE100000353	(4,000)	1.000000	24.550000	(87,800.00)	(98,200.00)	(2,000.00)	(30.000000)	1	8.80	286.85	100.00	0.00	0.00	0.00	(12,113.15)
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	20.200000	(181,200.00)	(363,600.00)		3.994800	ACT/365					11,204.02	0.00	37,389.04
HK0000218211	(8,000)	1.000000	21.650000	(180,205.51)	(389,700.00)	26,100.00	(187.500000)	1	10.41	85.03	100.00	0.00	0.00	0.00	37,390.91

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.890000	(141,840.00)	(264,520.00)		3.994800	ACT/365					(6,449.02)	0.00	1,078.67
CNE1000003D8	(36,000)	1.000000	4.000000	(137,756.49)	(272,000.00)	7,480.00	(359.722200)	1	1.10	47.69	100.00	0.00	0.00	0.00	1,078.67
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(64,000)	HKD	4.120000	(204,000.00)	(263,680.00)		3.994800	ACT/365					1,717.66	0.00	12,343.47
CNE1000006Z4	(48,000)	1.000000	4.280000	(207,905.16)	(273,920.00)	10,240.00	(30.000000)	1	21.08	385.82	100.00	0.00	3.33	0.00	12,343.47
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	(374,000)	HKD	4.850000	(1,933,580.00)	(1,813,900.00)		3.994800	ACT/365					(26,911.13)	0.00	50,782.32
CNE1000003G1	(374,000)	1.000000	5.210000	(1,921,628.87)	(1,948,540.00)	134,640.00	(30.000000)	1	194.42	1,011.92	100.00	(57,958.46)	0.00	0.00	50,994.09
INNOVENT BIOLOGICS INC CMN															
1801.HK	(34,000)	HKD	35.500000	(649,800.00)	(1,207,000.00)		3.994800	ACT/365					16,914.79	0.00	55,642.64
KYG4818G1010	(18,000)	1.000000	36.600000	(676,491.20)	(1,244,400.00)	37,400.00	(30.000000)	1	68.70	1,327.85	100.00	0.00	0.00	0.00	55,642.64
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(36,150)	HKD	26.400000	(1,019,430.00)	(954,360.00)		3.994800	ACT/365					43,465.03	0.00	107,768.69
KYG5074A1004	(36,150)	1.000000	28.100000	(1,059,280.03)	(1,015,815.00)	61,455.00	(30.000000)	1	107.56	2,848.66	100.00	0.00	0.00	0.00	107,768.69
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(96,000)	HKD	5.600000	(311,500.00)	(537,600.00)		3.994800	ACT/365					(32,566.73)	0.00	(4,091.55)
KYG5264S1012	(50,000)	1.000000	5.901282	(267,657.78)	(566,523.07)	28,923.07	(860.000000)	1	(44.10)	(447.89)	100.00	0.00	0.00	0.00	(4,091.55)
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	(12,000)	HKD	48.900000	(486,500.00)	(586,800.00)		3.994800	ACT/365					(2,656.39)	0.00	(716.24)
KYG6470A1168	(10,000)	1.000000	48.950000	(486,687.22)	(587,400.00)	600.00	(30.000000)	1	49.27	1,340.16	100.00	0.00	0.00	0.00	(716.24)
NONGFU SPRING COMPANY LIMITED CMN CLASS H															
9633.HK	0	HKD	33.150000	0.00	0.00		0.000000	ACT/365					686.52	0.00	1,159.08
CNE100004272	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	472.56	100.00	0.00	472.56	0.00	1,159.08
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(86,000)	HKD	6.140000	(529,200.00)	(528,040.00)		3.994800	ACT/365					171,118.16	0.00	1,587.15
KYG711391022	(84,000)	1.000000	6.200000	(691,867.80)	(533,200.00)	5,160.00	(1,320.833300)	1	(115.78)	(91.01)	100.00	(174,600.00)	0.00	0.00	2,238.88
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.510000	0.00	(505,120.00)		3.473894	ACT/365					1,238.62	0.00	9,078.62
CNE1000029W3	0	1.000000	4.580000	0.00	(512,960.00)	7,840.00	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	9,078.62
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	(2,000)	HKD	14.320000	0.00	(28,640.00)		3.473894	ACT/365					143.34	0.00	1,743.34
CNE100000510	0	1.000000	15.120000	0.00	(30,240.00)	1,600.00	(1,075.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,743.34
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
2252.HK	(20,000)	HKD	9.370000	(139,860.00)	(187,400.00)		3.994800	ACT/365					11,766.40	0.00	13,942.11
CNE100004QP1	(14,000)	1.000000	9.495746	(144,337.11)	(189,914.92)	2,514.92	(3,171.428500)	1	(105.72)	(339.21)	100.00	0.00	0.00	0.00	13,942.11

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
SHENZHOU INTL GROUP LTD CMN															
2313.HK	(8,000)	HKD	61.550000	0.00	(492,400.00)		3.473894	ACT/365					3,150.27	0.00	6,750.27
KYG8087W1015	0	1.000000	62.000000	0.00	(496,000.00)	3,600.00	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	6,750.27
SINO LAND CMN															
0083.HK	0	HKD	7.800000	0.00	0.00		0.000000	ACT/365					0.00	(2,580.00)	(2,580.00)
HK0083000502	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	(2,580.00)	0.00	0.00	(2,579.71)
SUNNY OPTICAL TECH GROUP CO LT'D CMN															
2382.HK	(5,000)	HKD	65.850000	(351,000.00)	(329,250.00)		3.994800	ACT/365					(5,380.14)	0.00	10,122.34
KYG8586D1097	(5,000)	1.000000	68.850000	(338,869.86)	(344,250.00)	15,000.00	(30.000000)	1	34.20	502.48	100.00	0.00	0.00	0.00	10,122.34
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
0019.HK	0	HKD	69.550000	0.00	0.00		0.000000	ACT/365					(328,412.30)	0.00	(322,061.80)
HK0019000162	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	6,350.50	100.00	0.00	6,350.50	0.00	(322,061.80)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	0	HKD	100.500000	0.00	0.00		0.000000	ACT/365					(95,395.57)	0.00	(91,313.32)
HK0669013440	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	4,082.24	100.00	0.00	4,082.24	0.00	(91,313.32)
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	17.740000	(185,800.00)	(283,840.00)		3.994800	ACT/365					15,382.42	0.00	23,170.48
KYG8918W1069	(10,000)	1.000000	18.200000	(195,211.93)	(291,200.00)	7,360.00	(30.000000)	1	19.84	428.06	100.00	0.00	0.00	0.00	23,170.48
UNI-PRESIDENT CHINA HOLDINGS L'TD. CMN															
0220.HK	(66,000)	HKD	7.820000	(243,300.00)	(516,120.00)		3.994800	ACT/365					12,894.00	0.00	12,274.64
KYG9222R1065	(30,000)	1.000000	7.810000	(242,399.15)	(515,460.00)	(660.00)	(30.000000)	1	24.53	40.64	100.00	0.00	3.21	0.00	12,274.64
VITASOY INT'L HOLDINGS LTD CMN															
0345.HK	0	HKD	10.060000	0.00	0.00		0.000000	ACT/365					215,426.55	(4,320.00)	213,114.51
HK0345001611	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	2,007.97	100.00	(4,320.00)	2,007.97	0.00	213,115.00
VOBILE GROUP LIMITED CMN															
3738.HK	(64,000)	HKD	3.540000	0.00	(226,560.00)		3.484485	ACT/365					(1,858.62)	0.00	(2,329.00)
KYG9390R1103	0	1.000000	3.567232	0.00	(228,302.86)	1,742.86	(1,525.000000)	0	0.00	(2,213.24)	100.00	0.00	(2,213.24)	0.00	(2,329.00)
WEIMOB INC CMN															
2013.HK	(359,000)	HKD	3.310000	(1,252,910.00)	(1,188,290.00)		3.994800	ACT/365					(594,807.25)	0.00	(618,433.41)
KYG9T20A1060	(359,000)	1.000000	3.270000	(579,122.75)	(1,173,930.00)	(14,360.00)	(2,232.660100)	1	(703.01)	(9,266.16)	100.00	0.00	0.00	0.00	(618,433.41)
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.580000	(84,500.00)	(139,040.00)		3.994800	ACT/365					6,965.74	0.00	6,986.21
JE00B3MW7P88	(50,000)	1.000000	1.580000	(85,511.17)	(139,040.00)	0.00	(100.000000)	1	7.04	20.47	100.00	0.00	0.00	0.00	6,986.21
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	(4,000)	HKD	16.820000	(70,880.00)	(67,280.00)		3.994800	ACT/365					4,885.49	0.00	8,031.49
KYG970081173	(4,000)	1.000000	17.560000	(75,125.49)	(70,240.00)	2,960.00	(30.000000)	1	7.64	186.00	100.00	0.00	0.00	0.00	8,031.49

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
XD INC CMN															
2400.HK	(22,600)	HKD	24.050000	(554,830.00)	(543,530.00)		3.994800	ACT/365					(25,946.59)	0.00	(223.16)
KYG9830N1097	(22,600)	1.000000	25.150000	(542,443.41)	(568,390.00)	24,860.00	(202.212300)	1	28.63	863.43	100.00	0.00	0.00	0.00	(222.82)
XIAOMI CORPORATION CMN CLASS B															
1810.HK	(10,000)	HKD	34.000000	0.00	(340,000.00)		3.473894	ACT/365					(270.99)	0.00	4,729.01
KYG9830T1067	0	1.000000	34.500000	0.00	(345,000.00)	5,000.00	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	4,729.01
YANKUANG ENERGY GROUP CO LTD CMN CLASS H															
1171.HK	(650,000)	HKD	8.720000	(5,713,500.00)	(5,668,000.00)		3.994800	ACT/365					17,181.53	(117,470.79)	54,176.14
CNE1000004Q8	(650,000)	1.000000	8.950000	(5,834,681.53)	(5,817,500.00)	149,500.00	(309.753800)	1	153.72	4,965.40	100.00	(117,470.79)	0.00	0.00	54,189.50
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	19.540000	(83,200.00)	(117,240.00)		3.994800	ACT/365					(517.84)	0.00	7,661.69
KYG9887T1168	(4,000)	1.000000	20.900000	(83,176.93)	(125,400.00)	8,160.00	(30.000000)	1	8.42	19.53	100.00	0.00	0.00	0.00	7,661.69
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.850000	(877,788.00)	(1,039,830.00)		3.994800	ACT/365					27,490.46	0.00	15,279.56
KYG989BA1027	(131,800)	1.000000	6.790000	(923,653.12)	(1,030,722.00)	(9,108.00)	(1,321.244300)	1	(216.66)	(3,102.90)	100.00	0.00	0.00	0.00	15,278.65
ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	(10,000)	HKD	5.560000	0.00	(55,600.00)		3.473894	ACT/365					(665.86)	0.00	734.14
CNE100000X85	0	1.000000	5.700000	0.00	(57,000.00)	1,400.00	(375.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	734.14
TOTAL Short				(31,895,175.25)	(41,652,678.00)								(2,365,730.64)	(211,460.79)	(1,805,872.29)
				(30,304,745.98)	(42,620,172.92)	967,494.92			(118.93)	36,382.69		(444,019.25)	27,323.20	0.00	(1,804,995.16)
TOTAL HKD				50,616,758.68	36,706,583.00				(9,657.61)	(226,348.58)		(243,240.87)	(38,119.82)	0.00	(928,927.96)
				50,652,540.34	37,723,831.53	(1,017,248.53)									(928,442.18)
JPY															
Long															
ADVANTEST CORP CMN															
6857.T	0	JPY	9,198.000000	0.00	0.00		0.000000	ACT/365					319,361.68	0.00	319,144.48
JP3122400009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(217.21)	90.00	0.00	(217.21)	0.00	319,144.48
AEON MALL CMN															
8905.T	0	JPY	2,035.000000	6,051,000.00	0.00		0.227000	ACT/365					73,154.68	0.00	66,074.22
JP3131430005	3,000	1.000000	0.000000	6,021,045.48	0.00	0.00	25.000000	4	(78.89)	(7,080.45)	90.00	0.00	(7,332.95)	0.00	66,074.22
AICA KOGYO CO., LTD CMN															
4206.T	0	JPY	3,302.000000	0.00	0.00		0.000000	ACT/365					(16,248.33)	0.00	(16,747.60)
JP3100800006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(499.26)	90.00	0.00	(499.26)	0.00	(16,747.60)
AIR WATER CMN															
4088.T	28,800	JPY	1,916.500000	55,944,000.00	55,195,200.00		0.227000	ACT/365					1,753,507.74	0.00	1,733,644.56
JP3160670000	29,600	1.000000	1,916.500000	54,974,542.61	55,195,200.00	0.00	25.000000	4	(725.07)	(19,863.18)	90.00	0.00	(679.11)	0.00	1,733,644.56

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
AJINOMOTO CO., INC. CMN															
2802.T	1,000	JPY	6,452.000000	6,401,000.00	6,452,000.00		0.227000	ACT/365					261,018.54	0.00	260,161.32
JP3119600009	1,000	1.000000	6,452.000000	6,369,513.99	6,452,000.00	0.00	25.000000	4	(83.46)	(857.21)	90.00	0.00	(473.47)	0.00	260,161.32
ASAHI KASEI CMN															
3407.T	7,800	JPY	1,092.500000	29,902,150.00	8,521,500.00		0.227000	ACT/365					790,584.22	0.00	769,116.95
JP3111200006	27,700	1.000000	1,092.500000	30,085,459.65	8,521,500.00	0.00	25.000000	4	(391.92)	(21,467.27)	90.00	0.00	(20,299.60)	0.00	769,116.95
BAYCURRENT CMN															
6532.T	6,400	JPY	5,320.000000	33,888,000.00	34,048,000.00		0.227000	ACT/365					(600,949.73)	0.00	(613,819.33)
JP3835250006	6,400	1.000000	5,320.000000	34,725,539.23	34,048,000.00	0.00	25.000000	4	(448.07)	(12,869.60)	90.00	0.00	(57.53)	0.00	(613,819.33)
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	47,600	JPY	2,965.000000	181,074,000.00	141,134,000.00		0.227000	ACT/365					(4,004,166.00)	1,350.00	(4,060,665.54)
JP3566800003	61,800	1.000000	2,965.000000	187,209,580.84	141,134,000.00	0.00	25.000000	4	(2,404.52)	(57,849.54)	90.00	1,350.00	(18,730.65)	0.00	(4,060,665.33)
CHIBA BANK LTD CMN															
8331.T	1,400	JPY	1,222.500000	1,696,100.00	1,711,500.00		0.227000	ACT/365					14,329.98	3,240.00	17,348.62
JP3511800009	1,400	1.000000	1,222.500000	1,694,043.44	1,711,500.00	0.00	25.000000	4	(22.15)	(221.37)	90.00	3,240.00	(22.19)	0.00	17,349.11
CHUGAI PHARMACEUTICAL LTD CMN															
4519.T	0	JPY	6,999.000000	0.00	0.00		0.000000	ACT/365					263,510.41	0.00	263,422.89
JP3519400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(87.52)	90.00	0.00	(87.52)	0.00	263,422.89
CONCORDIA FINANCIAL GROUP, LTD. CMN															
7186.T	12,800	JPY	871.100000	7,072,500.00	11,150,080.00		0.227000	ACT/365					34,417.53	2,340.00	36,007.12
JP3305990008	8,200	1.000000	871.100000	7,115,012.44	11,150,080.00	0.00	25.000000	4	(92.69)	(750.41)	90.00	2,340.00	0.00	0.00	36,007.48
DAI NIPPON PRINTING CO., LTD. CMN															
7912.T	0	JPY	2,219.500000	0.00	0.00		0.000000	ACT/365					(183,494.90)	0.00	(193,808.62)
JP3493800001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(10,313.72)	90.00	0.00	(10,313.72)	0.00	(193,808.62)
DAI-ICHI LIFE HOLDINGS CMN															
8750.T	200	JPY	4,235.000000	853,400.00	847,000.00		0.227000	ACT/365					4,545.24	126,270.00	130,737.88
JP3476480003	200	1.000000	4,235.000000	842,454.76	847,000.00	0.00	25.000000	4	(11.08)	(77.37)	90.00	126,270.00	0.00	0.00	130,757.07
DAICEL CORPORATION CMN															
4202.T	0	JPY	1,406.500000	0.00	0.00		0.000000	ACT/365					268,600.39	0.00	267,149.76
JP3485800001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,450.63)	90.00	0.00	(1,450.63)	0.00	267,149.76
DAIKIN INDUSTRIES CMN															
6367.T	0	JPY	18,660.000000	0.00	0.00		0.000000	ACT/365					(87,425.97)	0.00	(87,930.23)
JP3481800005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(504.26)	90.00	0.00	(504.26)	0.00	(87,930.23)
DAIWA SECURITIES CMN															
8601.T	33,300	JPY	1,048.000000	34,685,900.00	34,898,400.00		0.227000	ACT/365					1,877,101.51	0.00	1,860,431.93
JP3502200003	33,400	1.000000	1,048.000000	33,583,700.00	34,898,400.00	0.00	25.000000	4	(446.44)	(16,669.58)	90.00	0.00	(2,920.82)	0.00	1,860,431.93

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
DAIWABO CO LTD CMN															
3107.T	0	JPY	3,087.000000	0.00	0.00		0.000000	ACT/365					0.00	36,450.00	36,450.00
JP3505400006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	36,450.00	0.00	0.00	36,455.54
DISCO CORP. CMN															
6146.T	0	JPY	42,730.000000	0.00	0.00		0.000000	ACT/365					(53,112.43)	0.00	(55,281.48)
JP3548600000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2,169.05)	90.00	0.00	(2,169.05)	0.00	(55,281.48)
EAST JAPAN RAILWAY CO CMN															
9020.T	0	JPY	2,795.000000	0.00	0.00		0.000000	ACT/365					(3,733.30)	0.00	(3,784.88)
JP3783600004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(51.58)	90.00	0.00	(51.58)	0.00	(3,784.88)
EBARA CORPORATION CMN															
6361.T	0	JPY	2,460.500000	0.00	0.00		0.000000	ACT/365					840,414.29	0.00	839,527.27
JP3166000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(887.03)	90.00	0.00	(887.03)	0.00	839,527.27
FANUC CORP. CMN															
6954.T	0	JPY	4,175.000000	0.00	0.00		0.000000	ACT/365					831,547.70	0.00	825,875.01
JP3802400006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5,672.69)	90.00	0.00	(5,672.69)	0.00	825,875.01
FP PARTNER INC. CMN															
7388.T	1,300	JPY	2,058.000000	2,654,600.00	2,675,400.00		0.227000	ACT/365					(132,382.49)	0.00	(132,827.05)
JP3167010002	1,300	1.000000	2,058.000000	2,807,782.49	2,675,400.00	0.00	25.000000	4	(35.64)	(444.55)	90.00	0.00	0.00	0.00	(132,827.05)
FUJI ELECTRIC CO LTD CMN															
6504.T	0	JPY	8,558.000000	11,849,270.15	0.00		0.227000	ACT/365					243,643.76	0.00	243,024.35
JP3820000002	1,400	1.000000	0.000000	11,849,270.15	0.00	0.00	25.000000	4	(154.85)	(619.41)	90.00	0.00	(1,128.83)	0.00	243,024.35
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	52,400	JPY	3,309.000000	174,671,400.00	173,391,600.00		0.227000	ACT/365					5,185,313.89	135,000.00	5,300,022.40
JP3814000000	53,400	1.000000	3,309.000000	173,795,795.99	173,391,600.00	0.00	25.000000	4	(2,277.25)	(20,291.49)	90.00	135,000.00	(4,746.32)	0.00	5,300,042.92
FUJIKURA LTD. CMN															
5803.T	0	JPY	6,548.000000	0.00	0.00		0.000000	ACT/365					2,503,237.04	0.00	2,502,199.05
JP3811000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,037.99)	90.00	0.00	(1,037.99)	0.00	2,502,199.05
FUKUOKA FINANCIAL GROUP, INC. CMN															
8354.T	3,600	JPY	3,945.000000	14,104,800.00	14,202,000.00		0.227000	ACT/365					72,081.62	0.00	70,501.51
JP3805010000	3,600	1.000000	3,945.000000	14,129,918.38	14,202,000.00	0.00	25.000000	4	(184.48)	(1,580.11)	90.00	0.00	0.00	0.00	70,501.51
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	1,400	JPY	7,971.000000	11,113,200.00	11,159,400.00		0.227000	ACT/365					200,625.77	0.00	197,680.42
JP3385890003	1,400	1.000000	7,971.000000	11,098,662.62	11,159,400.00	0.00	25.000000	4	(145.14)	(2,945.35)	90.00	0.00	(190.05)	0.00	197,680.42
HIKARI TSUSHIN, INC. CMN															
9435.T	1,700	JPY	34,480.000000	60,095,000.00	58,616,000.00		0.227000	ACT/365					2,163,100.53	0.00	2,390,504.79
JP3783420007	1,700	1.000000	34,480.000000	56,452,899.47	58,616,000.00	0.00	25.000000	4	(762.70)	(18,925.74)	90.00	246,330.00	0.00	0.00	2,390,467.10

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
HITACHI, LTD. CMN															
6501.T	13,200	JPY	3,937.000000	62,140,600.00	51,968,400.00		0.227000	ACT/365					1,014,582.97	0.00	1,006,472.79
JP3788600009	15,700	1.000000	3,937.000000	61,314,585.19	51,968,400.00	0.00	25.000000	4	(806.95)	(8,110.18)	90.00	0.00	(2,704.61)	0.00	1,006,472.79
HULIC CO., LTD. CMN															
3003.T	0	JPY	1,370.000000	0.00	0.00		0.000000	ACT/365					228,724.18	0.00	228,547.43
JP3360800001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(176.75)	90.00	0.00	(176.75)	0.00	228,547.43
IBIDEN CO LTD CMN															
4062.T	0	JPY	4,775.000000	0.00	0.00		0.000000	ACT/365					385,295.34	0.00	383,677.51
JP3148800000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,617.83)	90.00	0.00	(1,617.83)	0.00	383,677.51
IHI CORPORATION CMN															
7013.T	0	JPY	9,311.000000	0.00	0.00		0.000000	ACT/365					1,069,524.44	0.00	1,069,122.08
JP3134800006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(402.35)	90.00	0.00	(402.35)	0.00	1,069,122.08
INPEX CMN															
1605.T	11,500	JPY	1,970.500000	23,060,800.00	22,660,750.00		0.227000	ACT/365					(441,604.65)	0.00	(6,619.26)
JP3294460005	11,600	1.000000	1,970.500000	22,932,347.27	22,660,750.00	0.00	25.000000	4	(300.57)	(13,934.61)	90.00	448,920.00	(8,229.11)	0.00	(6,687.95)
ITOCHU CORPORATION CMN															
8001.T	0	JPY	7,832.000000	0.00	0.00		0.000000	ACT/365					0.00	108,000.00	108,000.00
JP3143600009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	108,000.00	0.00	0.00	108,016.42
JAPAN EXCHANGE GROUP CMN															
8697.T	76,300	JPY	1,770.000000	134,222,250.00	135,051,000.00		0.227000	ACT/365					18,759.11	0.00	(28,981.72)
JP3183200009	75,300	1.000000	1,770.000000	135,369,699.18	135,051,000.00	0.00	25.000000	4	(1,761.22)	(47,740.82)	90.00	0.00	(4,965.05)	0.00	(28,981.72)
JAPAN POST BANK CMN															
7182.T	54,200	JPY	1,494.500000	59,200,000.00	81,001,900.00		0.227000	ACT/365					3,133,396.46	0.00	3,126,782.43
JP3946750001	40,000	1.000000	1,494.500000	58,756,468.92	81,001,900.00	0.00	25.000000	4	(770.90)	(6,614.04)	90.00	0.00	(1,263.57)	0.00	3,126,782.43
JAPAN POST HOLDINGS CO. LTD. CMN															
6178.T	93,000	JPY	1,490.500000	99,317,750.00	138,616,500.00		0.227000	ACT/365					(223,223.99)	78,750.00	(152,620.06)
JP3752900005	66,500	1.000000	1,490.500000	99,145,744.05	138,616,500.00	0.00	25.000000	4	(1,296.86)	(8,146.07)	90.00	78,750.00	0.00	0.00	(152,608.09)
JAPAN POST INSURANCE CO., LTD CMN															
7181.T	13,300	JPY	2,907.000000	37,706,500.00	38,663,100.00		0.227000	ACT/365					(844,967.86)	9,360.00	(843,116.15)
JP3233250004	13,000	1.000000	2,907.000000	38,631,410.88	38,663,100.00	0.00	25.000000	4	(498.52)	(7,508.30)	90.00	9,360.00	0.00	0.00	(843,114.73)
JAPAN STEEL WORKS LTD CMN															
5631.T	0	JPY	5,778.000000	0.00	0.00		0.000000	ACT/365					73,957.77	0.00	73,844.66
JP3721400004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(113.11)	90.00	0.00	(113.11)	0.00	73,844.66
JAPAN TOBACCO INC. CMN															
2914.T	45,300	JPY	4,080.000000	187,592,800.00	184,824,000.00		0.227000	ACT/365					(6,476,750.73)	0.00	(2,585,769.01)
JP3726800000	45,400	1.000000	4,080.000000	191,146,241.00	184,824,000.00	0.00	25.000000	4	(2,473.65)	(72,438.28)	90.00	3,963,420.00	(8,385.63)	0.00	(2,586,375.47)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
KAKAKU.COM, INC. CMN															
2371.T	56,200	JPY	2,420.000000	132,844,500.00	136,004,000.00		0.227000	ACT/365					(4,018,816.32)	213,750.00	(3,857,725.97)
JP3206000006	55,700	1.000000	2,420.000000	138,784,402.60	136,004,000.00	0.00	25.000000	4	(1,773.02)	(52,659.65)	90.00	213,750.00	(1,035.02)	0.00	(3,857,693.47)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	0	JPY	7,280.000000	0.00	0.00		0.000000	ACT/365					366,243.61	0.00	366,159.03
JP3224200000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(84.57)	90.00	0.00	(84.57)	0.00	366,159.03
KAWASAKI KISEN KAISHA, LTD. CMN															
9107.T	0	JPY	2,254.500000	0.00	0.00		0.000000	ACT/365					380,611.08	0.00	380,286.94
JP3223800008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(324.14)	90.00	0.00	(324.14)	0.00	380,286.94
KDDI CORPORATION CMN															
9433.T	13,000	JPY	5,042.000000	69,678,000.00	65,546,000.00		0.227000	ACT/365					2,071,488.99	37,800.00	2,069,972.31
JP3496400007	14,000	1.000000	5,042.000000	69,158,715.32	65,546,000.00	0.00	25.000000	4	(907.36)	(39,316.68)	90.00	37,800.00	(19,706.16)	0.00	2,069,978.06
KEISEI ELEC RAILWAY CO LTD CMN															
9009.T	0	JPY	1,418.500000	0.00	0.00		0.000000	ACT/365					0.00	3,240.00	3,240.00
JP3278600006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	3,240.00	0.00	0.00	3,240.49
KEYENCE CORP. CMN															
6861.T	900	JPY	64,630.000000	38,292,000.00	58,167,000.00		0.227000	ACT/365					(197,163.71)	0.00	(206,368.00)
JP3236200006	600	1.000000	64,630.000000	38,694,014.95	58,167,000.00	0.00	25.000000	4	(502.92)	(9,204.28)	90.00	0.00	(2,806.64)	0.00	(206,368.00)
KIKKOMAN CORP. CMN															
2801.T	11,900	JPY	1,762.500000	28,941,000.00	20,973,750.00		0.227000	ACT/365					4,755,282.20	0.00	4,734,137.27
JP3240400006	16,500	1.000000	1,762.500000	27,207,834.94	20,973,750.00	0.00	25.000000	4	(367.44)	(21,144.93)	90.00	0.00	(13,834.44)	0.00	4,734,137.27
KINDEN CORPORATION CMN															
1944.T	7,400	JPY	3,036.000000	20,455,100.00	22,466,400.00		0.227000	ACT/365					(254,176.74)	0.00	(258,052.86)
JP3263000006	6,700	1.000000	3,036.000000	20,576,537.39	22,466,400.00	0.00	25.000000	4	(268.07)	(3,876.12)	90.00	0.00	0.00	0.00	(258,052.86)
KOMATSU LTD. CMN															
6301.T	0	JPY	4,350.000000	0.00	0.00		0.000000	ACT/365					36,328.45	0.00	35,858.19
JP3304200003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(470.26)	90.00	0.00	(470.26)	0.00	35,858.19
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	14,900	JPY	2,179.000000	34,238,600.00	32,467,100.00		0.227000	ACT/365					1,761,726.32	0.00	1,747,537.16
JP3299600001	15,800	1.000000	2,179.000000	32,887,700.00	32,467,100.00	0.00	25.000000	4	(439.05)	(14,189.16)	90.00	0.00	(1,579.63)	0.00	1,747,537.16
KUBOTA CORP CMN															
6326.T	0	JPY	1,839.000000	0.00	0.00		0.000000	ACT/365					979,150.16	0.00	971,794.52
JP3266400005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7,355.65)	90.00	0.00	(7,355.65)	0.00	971,794.52
LASERTEC CORP CMN															
6920.T	0	JPY	15,185.000000	4,515,000.00	0.00		0.227000	ACT/365					(15,233.57)	0.00	15,434.63
JP3979200007	300	1.000000	0.000000	4,520,293.80	0.00	0.00	25.000000	4	(59.04)	(381.80)	90.00	31,050.00	(558.91)	0.00	15,429.88

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
LY CMN															
4689.T	5,400	JPY	419.400000	2,797,740.00	2,264,760.00		0.227000	ACT/365					(2,803.96)	0.00	(3,058.74)
JP3933800009	6,600	1.000000	419.400000	2,779,690.67	2,264,760.00	0.00	25.000000	4	(36.45)	(254.78)	90.00	0.00	(66.21)	0.00	(3,058.74)
M&A RESEARCH INSTITUTE HOLDING CMN															
9552.T	9,400	JPY	2,037.000000	18,414,600.00	19,147,800.00		0.227000	ACT/365					470,168.01	0.00	464,063.47
JP3167370000	9,400	1.000000	2,037.000000	18,677,631.99	19,147,800.00	0.00	25.000000	4	(242.29)	(6,104.54)	90.00	0.00	0.00	0.00	464,063.47
MCDONALDS HOLDINGS(JAPAN) CMN															
2702.T	0	JPY	6,190.000000	0.00	0.00		0.000000	ACT/365					(9,079.88)	0.00	(9,096.06)
JP3750500005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(16.18)	90.00	0.00	(16.18)	0.00	(9,096.06)
MEBUKI FINANCIAL GROUP CMN															
7167.T	13,500	JPY	642.300000	7,605,600.00	8,671,050.00		0.227000	ACT/365					89,072.21	0.00	88,244.72
JP3117700009	12,000	1.000000	642.300000	7,625,095.60	8,671,050.00	0.00	25.000000	4	(99.51)	(827.49)	90.00	0.00	0.00	0.00	88,244.72
MEIDENSHA CORP. CMN															
6508.T	2,900	JPY	4,375.000000	14,224,000.00	12,687,500.00		0.227000	ACT/365					2,013,594.34	0.00	2,008,379.76
JP3919800007	3,200	1.000000	4,375.000000	12,647,988.73	12,687,500.00	0.00	25.000000	4	(176.08)	(5,214.59)	90.00	0.00	(2,032.80)	0.00	2,008,379.76
MEIJI HOLDINGS CMN															
2269.T	0	JPY	3,201.000000	0.00	0.00		0.000000	ACT/365					219,969.78	36,000.00	248,289.80
JP3918000005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7,679.98)	90.00	36,000.00	(7,679.98)	0.00	248,295.27
MEITEC CORP. CMN															
9744.T	38,400	JPY	2,965.000000	115,205,600.00	113,856,000.00		0.227000	ACT/365					5,667,934.19	0.00	5,619,945.70
JP3919200000	39,400	1.000000	2,965.000000	111,396,437.57	113,856,000.00	0.00	25.000000	4	(1,481.87)	(47,988.49)	90.00	0.00	(3,847.94)	0.00	5,619,945.70
MISUMI GROUP INC. CMN															
9962.T	10,700	JPY	2,455.000000	27,361,600.00	26,268,500.00		0.227000	ACT/365					345,244.61	37,478.70	370,837.25
JP3885400006	11,200	1.000000	2,455.000000	27,182,400.00	26,268,500.00	0.00	25.000000	4	(356.46)	(11,886.06)	90.00	37,478.70	(1,349.52)	0.00	370,842.95
MITSUBISHI CHEMICAL GROUP CMN															
4188.T	0	JPY	799.700000	0.00	0.00		0.000000	ACT/365					(344,272.07)	0.00	(357,997.08)
JP3897700005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13,725.01)	90.00	0.00	(13,725.01)	0.00	(357,997.08)
MITSUBISHI GAS CHEMICAL CMN															
4182.T	0	JPY	2,829.500000	0.00	0.00		0.000000	ACT/365					(34,817.20)	0.00	(35,395.83)
JP3896800004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(578.64)	90.00	0.00	(578.64)	0.00	(35,395.83)
MITSUBISHI HC CAPITAL CMN															
8593.T	148,000	JPY	1,042.000000	163,667,000.00	154,216,000.00		0.227000	ACT/365					5,559,461.89	0.00	5,480,002.05
JP3499800005	158,900	1.000000	1,042.000000	160,511,595.89	154,216,000.00	0.00	25.000000	4	(2,119.26)	(79,459.84)	90.00	0.00	(19,309.89)	0.00	5,480,002.05
MITSUBISHI HEAVY IND CMN															
7011.T	8,500	JPY	2,223.000000	19,125,000.00	18,895,500.00		0.227000	ACT/365					427,324.20	0.00	425,433.81
JP3900000005	8,500	1.000000	2,223.000000	18,839,974.52	18,895,500.00	0.00	25.000000	4	(248.16)	(1,890.39)	90.00	0.00	(333.93)	0.00	425,433.81

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Fund: ALL
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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	60,600	JPY	1,846.000000	100,510,500.00	111,867,600.00		0.227000	ACT/365					4,039,882.03	429,750.00	4,457,033.85
JP3902900004	55,500	1.000000	1,846.000000	99,827,170.77	111,867,600.00	0.00	25.000000	4	(1,309.27)	(12,598.18)	90.00	429,750.00	(2,695.43)	0.00	4,457,099.18
MITSUI FUDOSAN CO., LTD. CMN															
8801.T	0	JPY	1,270.000000	0.00	0.00		0.000000	ACT/365					(118,443.88)	0.00	(126,954.76)
JP3893200000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8,510.87)	90.00	0.00	(8,510.87)	0.00	(126,954.76)
MIURA CO., LTD CMN															
6005.T	0	JPY	3,980.000000	0.00	0.00		0.000000	ACT/365					26,200.27	0.00	25,949.69
JP3880800002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(250.58)	90.00	0.00	(250.58)	0.00	25,949.69
MIZUHO FINANCIAL GROUP CMN															
8411.T	0	JPY	3,873.000000	0.00	0.00		0.000000	ACT/365					7,900.26	573,300.00	581,140.32
JP3885780001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(59.94)	90.00	573,300.00	(59.94)	0.00	581,227.48
MS&AD INSURANCE GROUP HOLDINGS CMN															
8725.T	0	JPY	3,449.000000	0.00	0.00		0.000000	ACT/365					500,491.65	13,050.00	504,822.46
JP3890310000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8,719.20)	90.00	13,050.00	(8,719.20)	0.00	504,824.44
MURATA MFG. CO., LTD. CMN															
6981.T	0	JPY	2,559.500000	0.00	0.00		0.000000	ACT/365					15,740.26	0.00	15,724.31
JP3914400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(15.96)	90.00	0.00	(15.96)	0.00	15,724.31
NGK INSULATORS CMN															
5333.T	30,800	JPY	2,013.000000	67,000,000.00	62,000,400.00		0.227000	ACT/365					1,314,314.86	0.00	1,289,637.35
JP3695200000	33,500	1.000000	2,013.000000	66,134,802.89	62,000,400.00	0.00	25.000000	4	(870.21)	(24,677.51)	90.00	0.00	(3,113.35)	0.00	1,289,637.35
NH FOODS CMN															
2282.T	0	JPY	5,094.000000	2,528,000.00	0.00		0.227000	ACT/365					(142,793.42)	0.00	(144,517.70)
JP3743000006	500	1.000000	0.000000	2,569,226.99	0.00	0.00	25.000000	4	(33.29)	(1,724.29)	90.00	0.00	(1,844.16)	0.00	(144,517.70)
NICHIREI CORP CMN															
2871.T	20,400	JPY	4,166.000000	87,259,200.00	84,986,400.00		0.227000	ACT/365					(2,912,418.80)	7,380.00	(2,941,791.36)
JP3665200006	21,200	1.000000	4,166.000000	91,175,193.96	84,986,400.00	0.00	25.000000	4	(1,164.70)	(36,752.57)	90.00	7,380.00	(2,031.90)	0.00	(2,941,790.24)
NIDEC CMN															
6594.T	0	JPY	2,855.000000	22,113,000.00	0.00		0.227000	ACT/365					1,205,957.49	0.00	1,204,334.20
JP3734800000	8,100	1.000000	0.000000	21,960,477.34	0.00	0.00	25.000000	4	(288.04)	(1,623.29)	90.00	0.00	(2,781.70)	0.00	1,204,334.20
NIPPON PAINT CO., LTD. CMN															
4612.T	19,000	JPY	1,023.500000	19,888,650.00	19,446,500.00		0.227000	ACT/365					583,153.14	0.00	717,487.81
JP3749400002	19,300	1.000000	1,023.500000	19,988,249.15	19,446,500.00	0.00	25.000000	4	(260.53)	(4,625.33)	90.00	138,960.00	(1,509.90)	0.00	717,466.55
NIPPON SANJO HOLDINGS CORP CMN															
4091.T	19,000	JPY	4,424.000000	95,230,000.00	84,056,000.00		0.227000	ACT/365					1,525,857.00	2,160.00	1,484,162.62
JP3711600001	21,400	1.000000	4,424.000000	93,453,800.00	84,056,000.00	0.00	25.000000	4	(1,233.47)	(43,854.38)	90.00	2,160.00	(10,584.36)	0.00	1,484,162.95

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NIPPON SHINYAKU CMN															
4516.T	600	JPY	3,989.000000	2,358,600.00	2,393,400.00		0.227000	ACT/365					(60,959.52)	0.00	(61,385.57)
JP3717600005	600	1.000000	3,989.000000	2,454,359.52	2,393,400.00	0.00	25.000000	4	(31.42)	(426.05)	90.00	0.00	0.00	0.00	(61,385.57)
NIPPON SHOKUBAI LTD CMN															
4114.T	45,900	JPY	1,915.000000	88,842,900.00	87,898,500.00		0.227000	ACT/365					4,352,542.86	4,860.00	4,324,072.46
JP3715200006	46,600	1.000000	1,915.000000	84,936,845.88	87,898,500.00	0.00	25.000000	4	(1,136.75)	(33,330.40)	90.00	4,860.00	(929.42)	0.00	4,324,073.20
NISSAN CHEMICAL IND CMN															
4021.T	1,400	JPY	4,949.000000	11,201,000.00	6,928,600.00		0.227000	ACT/365					(477,112.21)	0.00	(481,381.84)
JP3670800006	2,300	1.000000	4,949.000000	11,726,928.87	6,928,600.00	0.00	25.000000	4	(149.65)	(4,269.63)	90.00	0.00	(2,629.30)	0.00	(481,381.84)
NISSIN FOODS HOLDINGS CMN															
2897.T	900	JPY	3,823.000000	4,534,800.00	3,440,700.00		0.227000	ACT/365					372,252.23	0.00	370,838.48
JP3675600005	1,200	1.000000	3,823.000000	4,541,995.21	3,440,700.00	0.00	25.000000	4	(59.31)	(1,413.75)	90.00	0.00	(1,033.72)	0.00	370,838.48
NITTO DENKO CMN															
6988.T	0	JPY	2,680.000000	0.00	0.00		0.000000	ACT/365					3,332,652.10	0.00	3,319,975.31
JP3684000007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(12,676.79)	90.00	0.00	(12,676.79)	0.00	3,319,975.31
NOF CORPORATION CMN															
4403.T	30,300	JPY	2,206.000000	66,971,200.00	66,841,800.00		0.227000	ACT/365					(724,028.06)	0.00	(746,806.90)
JP3753400005	30,400	1.000000	2,206.000000	67,789,613.51	66,841,800.00	0.00	25.000000	4	(880.30)	(22,778.85)	90.00	0.00	(101.71)	0.00	(746,806.90)
NOMURA RESEARCH INSTITUTE, LTD CMN															
4307.T	0	JPY	4,659.000000	0.00	0.00		0.000000	ACT/365					110,681.99	0.00	110,430.26
JP3762800005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(251.72)	90.00	0.00	(251.72)	0.00	110,430.26
NS SOLUTIONS CMN															
2327.T	400	JPY	4,072.000000	1,634,000.00	1,628,800.00		0.227000	ACT/365					(73,418.67)	0.00	(74,155.48)
JP3379900008	400	1.000000	4,072.000000	1,662,208.04	1,628,800.00	0.00	25.000000	4	(21.53)	(736.81)	90.00	0.00	(391.03)	0.00	(74,155.48)
OBAYASHI CORP CMN															
1802.T	1,400	JPY	2,093.000000	9,160,800.00	2,930,200.00		0.227000	ACT/365					65,905.00	0.00	62,446.52
JP3190000004	4,400	1.000000	2,093.000000	9,023,140.04	2,930,200.00	0.00	25.000000	4	(118.86)	(3,458.48)	90.00	0.00	(3,360.03)	0.00	62,446.52
OBIC BUSINESS CONSULTANTS CMN															
4733.T	21,700	JPY	6,936.000000	148,631,400.00	150,511,200.00		0.227000	ACT/365					(4,218,756.56)	0.00	(4,275,067.61)
JP3173500004	21,300	1.000000	6,936.000000	151,911,473.37	150,511,200.00	0.00	25.000000	4	(1,962.79)	(56,311.05)	90.00	0.00	0.00	0.00	(4,275,067.61)
OBIC CO., LTD CMN															
4684.T	54,800	JPY	4,693.000000	250,687,200.00	257,176,400.00		0.227000	ACT/365					(9,166,427.10)	0.00	(9,257,673.12)
JP3173400007	53,600	1.000000	4,693.000000	261,140,839.69	257,176,400.00	0.00	25.000000	4	(3,341.12)	(91,246.02)	90.00	0.00	(3,152.25)	0.00	(9,257,673.12)
ODAKYU ELECTRIC RAILWAY CMN															
9007.T	0	JPY	1,452.000000	0.00	0.00		0.000000	ACT/365					0.00	18,900.00	18,900.00
JP3196000008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	18,900.00	0.00	0.00	18,902.87

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
ONO PHARMACEUTICAL CMN															
4528.T	12,000	JPY	1,634.500000	22,246,000.00	19,614,000.00		0.227000	ACT/365					329,171.57	0.00	326,384.11
JP3197600004	14,000	1.000000	1,634.500000	22,554,065.92	19,614,000.00	0.00	25.000000	4	(292.64)	(2,787.46)	90.00	0.00	(687.15)	0.00	326,384.11
ORACLE CORPORATION JAPAN CMN															
4716.T	4,400	JPY	15,155.000000	67,815,000.00	66,682,000.00		0.227000	ACT/365					572,096.53	0.00	550,015.34
JP3689500001	4,500	1.000000	15,155.000000	67,630,304.64	66,682,000.00	0.00	25.000000	4	(885.09)	(22,081.19)	90.00	0.00	(690.20)	0.00	550,015.34
ORIX CMN															
8591.T	0	JPY	3,408.000000	5,044,500.00	0.00		0.227000	ACT/365					235,416.46	861,676.20	1,087,619.20
JP3200450009	1,500	1.000000	0.000000	4,962,737.74	0.00	0.00	25.000000	4	(65.42)	(9,473.47)	90.00	861,676.20	(9,669.71)	0.00	1,087,750.19
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	0	JPY	8,600.000000	0.00	0.00		0.000000	ACT/365					57,124.67	0.00	57,047.11
JP3188220002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(77.57)	90.00	0.00	(77.57)	0.00	57,047.11
RECRUIT HOLDINGS CMN															
6098.T	0	JPY	11,145.000000	0.00	0.00		0.000000	ACT/365					977,610.40	0.00	977,125.26
JP3970300004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(485.15)	90.00	0.00	(485.15)	0.00	977,125.26
RESONA HOLDINGS CMN															
8308.T	92,700	JPY	1,144.500000	105,817,050.00	106,095,150.00		0.227000	ACT/365					(5,705,741.28)	200,790.00	(5,536,342.54)
JP3500610005	92,700	1.000000	1,144.500000	110,417,015.88	106,095,150.00	0.00	25.000000	4	(1,411.48)	(31,391.26)	90.00	200,790.00	(4,604.66)	0.00	(5,536,312.02)
RESONAC HOLDINGS CMN															
4004.T	0	JPY	4,015.000000	0.00	0.00		0.000000	ACT/365					(7,607.88)	0.00	(7,640.39)
JP3368000000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(32.51)	90.00	0.00	(32.51)	0.00	(7,640.39)
SANSAN CMN															
4443.T	2,800	JPY	2,295.000000	6,356,000.00	6,426,000.00		0.227000	ACT/365					851,472.69	0.00	848,454.83
JP3332540008	2,800	1.000000	2,295.000000	5,937,329.67	6,426,000.00	0.00	25.000000	4	(80.46)	(3,017.86)	90.00	0.00	(673.84)	0.00	848,454.83
SANWA HOLDINGS CORPORATION CMN															
5929.T	0	JPY	4,402.000000	0.00	0.00		0.000000	ACT/365					(19,716.86)	0.00	(19,823.66)
JP3344400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(106.80)	90.00	0.00	(106.80)	0.00	(19,823.66)
SCREEN HOLDINGS CMN															
7735.T	700	JPY	9,490.000000	13,155,800.00	6,643,000.00		0.227000	ACT/365					536,793.61	0.00	533,108.02
JP3494600004	1,400	1.000000	9,490.000000	12,946,141.44	6,643,000.00	0.00	25.000000	4	(170.62)	(3,685.59)	90.00	0.00	(3,087.66)	0.00	533,108.02
SCSK CORPORATION CMN															
9719.T	11,600	JPY	3,331.000000	38,175,600.00	38,639,600.00		0.227000	ACT/365					4,248,931.93	30,600.00	4,262,580.16
JP3400400002	11,600	1.000000	3,331.000000	35,136,999.20	38,639,600.00	0.00	25.000000	4	(480.00)	(16,951.76)	90.00	30,600.00	(2,463.94)	0.00	4,262,584.82
SEIBU HOLDINGS INC CMN															
9024.T	1,200	JPY	3,208.000000	3,703,200.00	3,849,600.00		0.227000	ACT/365					22,827.63	0.00	21,793.01
JP3417200007	1,200	1.000000	3,208.000000	3,683,539.41	3,849,600.00	0.00	25.000000	4	(48.27)	(1,034.63)	90.00	0.00	(805.12)	0.00	21,793.01

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SEVEN BANK CMN															
8410.T	243,300	JPY	311.700000	71,802,770.00	75,836,610.00		0.227000	ACT/365					(756,738.24)	78,705.00	(689,136.22)
JP3105220002	231,100	1.000000	311.700000	72,781,350.48	75,836,610.00	0.00	25.000000	4	(944.44)	(11,102.98)	90.00	78,705.00	0.00	0.00	(689,124.26)
SHIMADZU CORP. CMN SRS#17697749															
7701.T	0	JPY	4,461.000000	0.00	0.00		0.000000	ACT/365					1,539,847.18	0.00	1,536,613.91
JP3357200009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3,233.27)	90.00	0.00	(3,233.27)	0.00	1,536,613.91
SHIMAMURA CO LTD CMN															
8227.T	3,300	JPY	8,814.000000	33,066,900.00	29,086,200.00		0.227000	ACT/365					2,266,013.31	0.00	2,243,503.04
JP3358200008	3,700	1.000000	8,814.000000	31,398,200.00	29,086,200.00	0.00	25.000000	4	(421.76)	(22,510.26)	90.00	0.00	(11,190.06)	0.00	2,243,503.04
SHIN-ETSU CHEMICAL CMN															
4063.T	0	JPY	5,296.000000	1,571,100.00	0.00		0.227000	ACT/365					(5,232,780.38)	0.00	(5,259,306.62)
JP3371200001	300	1.000000	0.000000	1,561,765.14	0.00	0.00	25.000000	4	(20.47)	(26,526.24)	90.00	0.00	(26,587.66)	0.00	(5,259,306.62)
SHIZUOKA FINANCIAL GROUP INC CMN															
5831.T	12,900	JPY	1,284.500000	9,945,000.00	16,570,050.00		0.227000	ACT/365					51,676.37	69,750.00	120,262.55
JP3351500008	7,800	1.000000	1,284.500000	9,947,596.55	16,570,050.00	0.00	25.000000	4	(129.98)	(1,163.83)	90.00	69,750.00	0.00	0.00	120,273.15
SMC CORPORATION CMN															
6273.T	0	JPY	62,180.000000	0.00	0.00		0.000000	ACT/365					205,276.82	0.00	202,948.88
JP3162600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2,327.94)	90.00	0.00	(2,327.94)	0.00	202,948.88
SMS CO., LTD CMN															
2175.T	0	JPY	1,573.000000	0.00	0.00		0.000000	ACT/365					304,165.70	0.00	294,264.30
JP3162350007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(9,901.40)	90.00	0.00	(9,901.40)	0.00	294,264.30
SOHGO SECURITY SERVICES CO., LTD. CMN															
2331.T	0	JPY	1,081.500000	0.00	0.00		0.000000	ACT/365					0.00	12,276.00	12,276.00
JP3431900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	12,276.00	0.00	0.00	12,277.87
SOMPO HOLDINGS, INC. CMN															
8630.T	16,300	JPY	4,119.000000	67,068,000.00	67,139,700.00		0.227000	ACT/365					297,155.52	45,360.00	336,806.50
JP3165000005	16,200	1.000000	4,119.000000	66,422,417.17	67,139,700.00	0.00	25.000000	4	(872.46)	(5,709.02)	90.00	45,360.00	0.00	0.00	336,813.40
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	2,500	JPY	3,874.000000	12,635,700.00	9,685,000.00		0.227000	ACT/365					821,135.00	0.00	815,967.90
JP3409400003	3,300	1.000000	3,874.000000	12,011,665.76	9,685,000.00	0.00	25.000000	4	(161.25)	(5,167.10)	90.00	0.00	(1,799.46)	0.00	815,967.90
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN															
5802.T	0	JPY	2,853.500000	0.00	0.00		0.000000	ACT/365					(13,440.71)	0.00	(13,488.32)
JP3407400005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(47.61)	90.00	0.00	(47.61)	0.00	(13,488.32)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,294.000000	4,784,400.00	0.00		0.227000	ACT/365					62,471.81	0.00	126,584.00
JP3409800004	900	1.000000	0.000000	4,726,707.22	0.00	0.00	25.000000	4	(62.17)	(687.81)	90.00	64,800.00	(874.31)	0.00	126,574.09

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	0	JPY	3,764.000000	0.00	0.00		0.000000	ACT/365					(329,213.63)	599,400.00	264,466.33
JP3890350006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5,720.04)	90.00	599,400.00	(5,720.04)	0.00	264,557.45
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	1,500	JPY	3,692.000000	5,147,834.59	5,538,000.00		0.227000	ACT/365					19,641.33	417,600.00	436,972.23
JP3892100003	1,400	1.000000	3,692.000000	5,147,834.59	5,538,000.00	0.00	25.000000	4	(67.27)	(269.10)	90.00	417,600.00	0.00	0.00	437,035.72
SUMITOMO REALTY & DEV CO LTD CMN															
8830.T	0	JPY	4,940.000000	0.00	0.00		0.000000	ACT/365					444,532.58	0.00	439,799.29
JP3409000001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4,733.29)	90.00	0.00	(4,733.29)	0.00	439,799.29
SURUGA BANK LTD CMN															
8358.T	0	JPY	1,128.000000	0.00	0.00		0.000000	ACT/365					423,344.09	1,305.00	423,596.24
JP3411000007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,052.85)	90.00	1,305.00	(1,052.85)	0.00	423,596.44
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	4,900	JPY	7,600.000000	46,909,000.00	37,240,000.00		0.227000	ACT/365					1,222,719.11	63,000.00	1,265,890.94
JP3368400002	6,100	1.000000	7,600.000000	45,933,000.00	37,240,000.00	0.00	25.000000	4	(606.96)	(19,828.17)	90.00	63,000.00	(5,087.59)	0.00	1,265,900.51
SYSMEX CORP CMN															
6869.T	0	JPY	2,916.500000	0.00	0.00		0.000000	ACT/365					(52,622.07)	0.00	(54,944.59)
JP3351100007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2,322.52)	90.00	0.00	(2,322.52)	0.00	(54,944.59)
T&D HOLDINGS, INC. CMN															
8795.T	0	JPY	2,905.500000	0.00	0.00		0.000000	ACT/365					108,313.83	25,200.00	133,339.27
JP3539220008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(174.56)	90.00	25,200.00	(174.56)	0.00	133,343.10
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	11,100	JPY	2,963.000000	32,661,750.00	32,889,300.00		0.227000	ACT/365					2,338,098.76	0.00	2,625,254.60
JP3545240008	11,100	1.000000	2,963.000000	30,551,201.24	32,889,300.00	0.00	25.000000	4	(413.71)	(12,544.16)	90.00	299,700.00	0.00	0.00	2,625,208.74
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	28,400	JPY	1,856.500000	51,521,400.00	52,724,600.00		0.227000	ACT/365					3,398,403.13	0.00	3,379,378.96
JP3283460008	28,200	1.000000	1,856.500000	49,038,614.62	52,724,600.00	0.00	25.000000	4	(657.87)	(19,024.17)	90.00	0.00	(121.02)	0.00	3,379,378.96
TIS INC. CMN															
3626.T	6,000	JPY	3,737.000000	18,213,300.00	22,422,000.00		0.227000	ACT/365					887,145.32	0.00	884,470.77
JP3104890003	4,900	1.000000	3,737.000000	18,132,378.53	22,422,000.00	0.00	25.000000	4	(237.52)	(2,674.54)	90.00	0.00	(1,405.54)	0.00	884,470.77
TOBU RAILWAY CMN															
9001.T	28,400	JPY	2,564.500000	71,937,200.00	72,831,800.00		0.227000	ACT/365					(460,309.21)	146,025.00	(345,373.23)
JP3597800006	28,400	1.000000	2,564.500000	72,932,246.71	72,831,800.00	0.00	25.000000	4	(946.30)	(31,089.02)	90.00	146,025.00	(2,412.84)	0.00	(345,351.03)
TOKIO MARINE HOLDINGS CMN															
8766.T	2,300	JPY	5,728.000000	15,822,800.00	13,174,400.00		0.227000	ACT/365					527,933.97	21,870.00	541,382.85
JP3910660004	2,800	1.000000	5,728.000000	15,316,705.87	13,174,400.00	0.00	25.000000	4	(203.63)	(8,421.12)	90.00	21,870.00	(6,699.84)	0.00	541,386.18

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TOKYO ELECTRIC POWER CMN															
9501.T	0	JPY	475.000000	30,511,080.00	0.00		0.227000	ACT/365					(7,724,861.55)	0.00	(7,745,601.85)
JP3585800000	65,700	1.000000	0.000000	31,394,737.79	0.00	0.00	25.000000	4	(404.23)	(20,740.30)	90.00	0.00	(21,952.99)	0.00	(7,745,601.85)
TOKYO ELECTRON LTD CMN															
8035.T	0	JPY	24,185.000000	0.00	0.00		0.000000	ACT/365					114,360.69	0.00	114,146.38
JP3571400005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(214.31)	90.00	0.00	(214.31)	0.00	114,146.38
TOKYU CORP CMN															
9005.T	0	JPY	1,688.000000	0.00	0.00		0.000000	ACT/365					(546,306.06)	0.00	(549,978.26)
JP3574200006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3,672.20)	90.00	0.00	(3,672.20)	0.00	(549,978.26)
TORAY INDUSTRIES CMN															
3402.T	0	JPY	1,001.500000	0.00	0.00		0.000000	ACT/365					897,173.18	0.00	894,113.96
JP3621000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3,059.22)	90.00	0.00	(3,059.22)	0.00	894,113.96
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	0	JPY	10,760.000000	0.00	0.00		0.000000	ACT/365					155,027.73	0.00	154,184.46
JP3613000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(843.27)	90.00	0.00	(843.27)	0.00	154,184.46
TOYOTA INDUSTRIES CMN															
6201.T	0	JPY	12,865.000000	0.00	0.00		0.000000	ACT/365					15,086.22	0.00	12,421.77
JP3634600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2,664.45)	90.00	0.00	(2,664.45)	0.00	12,421.77
USS CO LTD CMN															
4732.T	82,200	JPY	1,377.000000	111,861,500.00	113,189,400.00		0.227000	ACT/365					(260,741.64)	127,926.00	(173,413.08)
JP3944130008	81,800	1.000000	1,377.000000	112,897,455.72	113,189,400.00	0.00	25.000000	4	(1,468.30)	(40,597.44)	90.00	127,926.00	0.00	0.00	(173,393.63)
VISIONAL INC CMN															
4194.T	700	JPY	8,017.000000	5,630,100.00	5,611,900.00		0.227000	ACT/365					221,289.11	0.00	218,818.06
JP3800270005	700	1.000000	8,017.000000	5,519,500.00	5,611,900.00	0.00	25.000000	4	(72.89)	(2,471.05)	90.00	0.00	(188.16)	0.00	218,818.06
YAKULT HONSHA CO., LTD. CMN															
2267.T	22,800	JPY	2,987.000000	64,549,800.00	68,103,600.00		0.227000	ACT/365					2,412,602.54	0.00	2,388,113.20
JP3931600005	21,800	1.000000	2,987.000000	66,398,649.87	68,103,600.00	0.00	25.000000	4	(855.07)	(24,489.35)	90.00	0.00	(7,176.83)	0.00	2,388,113.20
YAMAZAKI BAKING CO LTD CMN															
2212.T	6,700	JPY	2,943.500000	19,920,600.00	19,721,450.00		0.227000	ACT/365					890,217.76	0.00	1,114,602.95
JP3935600001	6,800	1.000000	2,943.500000	19,173,236.69	19,721,450.00	0.00	25.000000	4	(255.68)	(8,174.82)	90.00	232,560.00	(445.25)	0.00	1,114,567.36
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	0	JPY	4,067.000000	0.00	0.00		0.000000	ACT/365					(105,853.15)	0.00	(106,133.52)
JP3932000007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(280.37)	90.00	0.00	(280.37)	0.00	(106,133.52)
YOKOGAWA ELECTRIC CMN															
6841.T	0	JPY	3,398.000000	0.00	0.00		0.000000	ACT/365					1,101,783.92	0.00	1,098,942.07
JP3955000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2,841.86)	90.00	0.00	(2,841.86)	0.00	1,098,942.07

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
ZOZO CMN															
3092.T	19,400	JPY	4,897.000000	99,340,000.00	95,001,800.00		0.227000	ACT/365					5,166,224.47	0.00	5,120,707.14
JP3399310006	20,000	1.000000	4,897.000000	94,260,000.00	95,001,800.00	0.00	25.000000	4	(1,266.63)	(45,517.34)	90.00	0.00	(7,920.76)	0.00	5,120,707.14
TOTAL Long				3,948,426,994.74	3,825,240,750.00								42,889,838.23	4,579,911.90	51,385,417.13
				3,950,651,755.09	3,825,240,750.00	0.00			(51,613.83)	(1,510,073.00)		10,005,651.90	(431,005.08)	0.00	51,385,283.19
Short															
ADVANTEST CORP CMN															
6857.T	0	JPY	9,198.000000	(6,314,789.51)	0.00		0.227000	ACT/365					3,213,892.17	(38,000.00)	3,175,840.88
JP3122400009	(700)	1.000000	0.000000	(6,314,789.51)	0.00	0.00	(25.000000)	4	(3.98)	(51.29)	92.00	(38,000.00)	(63.23)	0.00	3,175,835.11
AEON CMN															
8267.T	0	JPY	3,695.000000	0.00	0.00		0.000000	ACT/365					3,157,705.04	0.00	3,157,422.86
JP3388200002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(282.18)	92.00	0.00	(282.18)	0.00	3,157,422.86
AGC INC. CMN															
5201.T	0	JPY	4,625.000000	(1,866,800.00)	0.00		0.227000	ACT/365					20,498.98	0.00	(18,159.91)
JP3112000009	(400)	1.000000	0.000000	(1,858,812.50)	0.00	0.00	(25.000000)	4	(1.23)	(18.90)	92.00	(38,640.00)	(22.58)	0.00	(18,154.00)
AISIN SEIKI CO LTD CMN															
7259.T	0	JPY	1,777.500000	(13,725,250.00)	0.00		0.227000	ACT/365					(5,315,692.59)	0.00	(5,317,082.14)
JP3102000001	(7,700)	1.000000	0.000000	(12,621,239.87)	0.00	0.00	(25.000000)	4	(15.51)	(1,389.55)	92.00	0.00	(1,441.45)	0.00	(5,317,082.14)
AMVIS HOLDINGS CMN															
7071.T	0	JPY	728.000000	0.00	0.00		0.000000	ACT/365					0.00	(400.00)	(400.00)
JP3128660002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(400.00)	0.00	0.00	(400.06)
APPIER GROUP CMN															
4180.T	(2,200)	JPY	1,460.000000	(3,253,800.00)	(3,212,000.00)		0.227000	ACT/365					(65,804.52)	0.00	(69,887.94)
JP3160960005	(2,200)	1.000000	1,460.000000	(3,146,195.48)	(3,212,000.00)	0.00	(25.000000)	4	(2.72)	(35.43)	92.00	(4,048.00)	0.00	0.00	(69,887.33)
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	(8,600)	JPY	1,657.000000	(39,209,750.00)	(14,250,200.00)		0.227000	ACT/365					419,438.19	0.00	(121,457.09)
JP3116000005	(23,500)	1.000000	1,657.000000	(39,229,358.54)	(14,250,200.00)	0.00	(25.000000)	4	(24.59)	(395.28)	92.00	(540,500.00)	(366.98)	0.00	(121,440.73)
ASICS CORP CMN															
7936.T	(13,600)	JPY	3,110.000000	(29,155,500.00)	(42,296,000.00)		0.227000	ACT/365					(999,402.91)	0.00	(1,085,760.34)
JP3118000003	(9,300)	1.000000	3,110.000000	(28,485,698.31)	(42,296,000.00)	0.00	(25.000000)	4	(22.54)	(797.43)	92.00	(85,560.00)	(624.38)	0.00	(1,085,757.75)
ASTELLAS PHARMA INC. CMN															
4503.T	0	JPY	1,534.500000	0.00	0.00		0.000000	ACT/365					11,075.73	0.00	11,072.83
JP3942400007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.90)	92.00	0.00	(2.90)	0.00	11,072.83
BANDAI NAMCO HOLDINGS CMN															
7832.T	(14,100)	JPY	3,779.000000	(56,817,600.00)	(53,283,900.00)		0.227000	ACT/365					(2,479,732.08)	0.00	(2,480,430.96)
JP3778630008	(15,200)	1.000000	3,779.000000	(55,148,355.12)	(53,283,900.00)	0.00	(25.000000)	4	(46.18)	(698.87)	92.00	0.00	(121.57)	0.00	(2,480,430.96)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
CAPCOM CO., LTD. CMN															
9697.T	(20,400)	JPY	3,474.000000	(66,690,000.00)	(70,869,600.00)		0.227000	ACT/365					1,637,461.59	0.00	1,635,680.87
JP3218900003	(19,500)	1.000000	3,474.000000	(68,362,654.70)	(70,869,600.00)	0.00	(25.000000)	4	(31.62)	(1,780.73)	92.00	0.00	(608.64)	0.00	1,635,680.87
CERES CMN															
3696.T	(3,000)	JPY	3,105.000000	(10,515,000.00)	(9,315,000.00)		0.227000	ACT/365					1,167,318.60	0.00	993,557.61
JP3423570005	(3,000)	1.000000	3,105.000000	(10,482,318.60)	(9,315,000.00)	0.00	(253.333300)	4	(664.62)	(8,161.00)	92.00	(165,600.00)	0.00	0.00	993,582.94
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,222.500000	0.00	0.00		0.000000	ACT/365					393,187.28	0.00	393,082.56
JP3511800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(104.72)	92.00	0.00	(104.72)	0.00	393,082.56
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	(6,500)	JPY	1,655.500000	(11,739,600.00)	(10,760,750.00)		0.227000	ACT/365					439,731.07	0.00	439,628.47
JP3526600006	(7,200)	1.000000	1,655.500000	(11,644,593.05)	(10,760,750.00)	0.00	(25.000000)	4	(7.99)	(102.59)	92.00	0.00	(60.93)	0.00	439,628.47
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
9504.T	(29,900)	JPY	911.900000	(26,305,290.00)	(27,265,810.00)		0.227000	ACT/365					564,474.30	0.00	564,201.34
JP3522200009	(29,700)	1.000000	911.900000	(27,576,573.46)	(27,265,810.00)	0.00	(25.000000)	4	(8.67)	(272.96)	92.00	0.00	(8.61)	0.00	564,201.34
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
2579.T	0	JPY	2,497.000000	0.00	0.00		0.000000	ACT/365					(85,867.87)	0.00	(85,886.50)
JP3293200006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(18.63)	92.00	0.00	(18.63)	0.00	(85,886.50)
COSMO ENERGY HOLDINGS CO., LTD. CMN															
5021.T	(7,500)	JPY	6,929.000000	(50,516,000.00)	(51,967,500.00)		0.227000	ACT/365					(3,093,021.47)	0.00	(3,094,233.47)
JP3298000005	(7,300)	1.000000	6,929.000000	(47,710,733.89)	(51,967,500.00)	0.00	(25.000000)	4	(49.28)	(1,212.00)	92.09	0.00	(11.15)	0.00	(3,094,233.47)
COVER CMN															
5253.T	0	JPY	2,628.000000	(1,603,200.00)	0.00		0.227000	ACT/365					107,684.47	0.00	104,911.50
JP3218500001	(600)	1.000000	0.000000	(1,711,788.73)	0.00	0.00	(900.000000)	4	(384.66)	(2,772.97)	92.00	0.00	(3,926.96)	0.00	104,911.50
CUORIPS INC. CMN															
4894.T	(900)	JPY	4,610.000000	(3,888,000.00)	(4,149,000.00)		0.227000	ACT/365					392,804.03	0.00	340,738.07
JP3266030000	(900)	1.000000	4,610.000000	(4,541,804.02)	(4,149,000.00)	0.00	(1,986.111100)	4	(2,087.37)	(52,065.95)	92.00	0.00	0.00	0.00	340,738.07
CYBER AGENT LTD CMN															
4751.T	(13,300)	JPY	1,096.000000	(13,721,400.00)	(14,576,800.00)		0.227000	ACT/365					200,089.44	(57,600.00)	142,417.89
JP3311400000	(12,600)	1.000000	1,096.000000	(14,004,389.66)	(14,576,800.00)	0.00	(25.000000)	4	(6.89)	(71.55)	92.00	(57,600.00)	0.00	0.00	142,409.13
DAIHEN CORP. CMN															
6622.T	(1,900)	JPY	8,090.000000	(14,436,000.00)	(15,371,000.00)		0.227000	ACT/365					(532,964.53)	(99,000.00)	(632,057.93)
JP3497800007	(1,800)	1.000000	8,090.000000	(14,024,088.38)	(15,371,000.00)	0.00	(25.000000)	4	(11.66)	(93.40)	92.00	(99,000.00)	0.00	0.00	(632,072.98)
DAIICHI SANKYO CO., LTD. CMN															
4568.T	0	JPY	4,352.000000	0.00	0.00		0.000000	ACT/365					4,476,735.45	0.00	4,476,212.40
JP3475350009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(523.04)	92.00	0.00	(523.04)	0.00	4,476,212.40

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
DAIKIN INDUSTRIES CMN															
6367.T	(3,600)	JPY	18,660.000000	0.00	(67,176,000.00)		0.227000	ACT/365					(247,795.91)	(148,000.00)	(395,805.03)
JP3481800005	0	1.000000	18,660.000000	0.00	(67,176,000.00)	0.00	(25.000000)	0	0.00	(9.12)	92.00	(148,000.00)	(9.12)	0.00	(395,827.53)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
1925.T	0	JPY	4,858.000000	0.00	0.00		0.000000	ACT/365					(1,723.97)	0.00	(1,724.57)
JP3505000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.60)	100.00	0.00	(0.60)	0.00	(1,724.57)
DENA CMN															
2432.T	(8,000)	JPY	3,135.000000	(16,439,500.00)	(25,080,000.00)		0.227000	ACT/365					(3,125,938.79)	0.00	(3,126,226.50)
JP3548610009	(6,100)	1.000000	3,135.000000	(16,704,793.34)	(25,080,000.00)	0.00	(25.000000)	4	(8.71)	(287.72)	92.00	0.00	(148.35)	0.00	(3,126,226.50)
DENKA COMPANY LIMITED CMN															
4061.T	(500)	JPY	2,231.500000	0.00	(1,115,750.00)		0.000000	ACT/365					(1,972.40)	0.00	(1,972.40)
JP3549600009	0	1.000000	2,231.500000	0.00	(1,115,750.00)	0.00	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,972.40)
DENTSU GROUP CMN															
4324.T	0	JPY	3,812.000000	0.00	0.00		0.000000	ACT/365					740.10	0.00	733.83
JP3551520004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(6.27)	92.00	0.00	(6.27)	0.00	733.83
DMG MORI CO., LTD. CMN															
6141.T	(5,300)	JPY	2,543.000000	(13,332,150.00)	(13,477,900.00)		0.227000	ACT/365					(377,251.60)	0.00	(621,139.93)
JP3924800000	(5,300)	1.000000	2,543.000000	(13,100,648.40)	(13,477,900.00)	0.00	(25.000000)	4	(9.84)	(88.33)	92.00	(243,800.00)	0.00	0.00	(621,102.62)
DRECOM CMN															
3793.T	0	JPY	810.000000	0.00	0.00		0.000000	ACT/365					5,700.34	0.00	4,463.66
JP3639570005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,236.68)	100.00	0.00	(1,236.68)	0.00	4,463.66
EBARA CORPORATION CMN															
6361.T	0	JPY	2,460.500000	0.00	0.00		0.000000	ACT/365					400,806.97	0.00	400,665.43
JP3166000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(141.54)	92.00	0.00	(141.54)	0.00	400,665.43
EISAI CO., LTD. CMN															
4523.T	(7,400)	JPY	4,329.000000	(34,636,800.00)	(32,034,600.00)		0.227000	ACT/365					2,412,919.10	0.00	2,412,571.73
JP3160400002	(8,200)	1.000000	4,329.000000	(36,377,642.44)	(32,034,600.00)	0.00	(25.000000)	4	(11.00)	(347.37)	92.00	0.00	(142.60)	0.00	2,412,571.73
ENEOS HOLDINGS CMN															
5020.T	(68,000)	JPY	826.300000	(56,434,470.00)	(56,188,400.00)		0.227000	ACT/365					(346,596.55)	0.00	(347,401.66)
JP3386450005	(68,100)	1.000000	826.300000	(55,673,450.99)	(56,188,400.00)	0.00	(25.000000)	4	(40.29)	(805.11)	92.00	0.00	(528.50)	0.00	(347,401.66)
EXEDY CORPORATION CMN															
7278.T	0	JPY	4,400.000000	0.00	0.00		0.000000	ACT/365					(31,348.72)	0.00	(31,352.96)
JP3161160001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.23)	92.00	0.00	(4.23)	0.00	(31,352.96)
FANUC CORP. CMN															
6954.T	(8,500)	JPY	4,175.000000	(40,748,400.00)	(35,487,500.00)		0.227000	ACT/365					934,166.59	(200,295.00)	732,805.02
JP3802400006	(9,900)	1.000000	4,175.000000	(40,340,156.29)	(35,487,500.00)	0.00	(25.000000)	4	(28.22)	(1,066.57)	92.00	(200,295.00)	(752.07)	0.00	732,774.57

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
FAST RETAILING CO LTD CMN															
9983.T	0	JPY	53,820.000000	0.00	0.00		0.000000	ACT/365					532,884.46	0.00	531,918.24
JP3802300008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(966.22)	92.00	0.00	(966.22)	0.00	531,918.24
FERROTEC CORPORATION CMN															
6890.T	(8,000)	JPY	2,584.000000	(20,160,000.00)	(20,672,000.00)		0.227000	ACT/365					(762,644.63)	0.00	(763,088.11)
JP3802720007	(8,000)	1.000000	2,584.000000	(19,922,588.19)	(20,672,000.00)	0.00	(25.000000)	4	(14.18)	(443.48)	92.00	0.00	(9.36)	0.00	(763,088.11)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(14,400)	JPY	2,895.000000	(40,881,600.00)	(41,688,000.00)		0.227000	ACT/365					899,625.59	(676,865.00)	222,282.48
JP3166990006	(14,400)	1.000000	2,895.000000	(42,393,600.00)	(41,688,000.00)	0.00	(25.000000)	4	(16.36)	(478.11)	92.00	(676,865.00)	(23.31)	0.00	222,179.58
FREEE CMN															
4478.T	(10,000)	JPY	3,035.000000	(31,000,000.00)	(30,350,000.00)		0.227000	ACT/365					(823,155.41)	0.00	(877,404.57)
JP3826520003	(10,000)	1.000000	3,035.000000	(29,828,213.26)	(30,350,000.00)	0.00	(207.000000)	4	(1,572.58)	(54,249.16)	92.00	0.00	(5,038.03)	0.00	(877,404.57)
FUJI ELECTRIC CO LTD CMN															
6504.T	0	JPY	8,558.000000	0.00	0.00		0.000000	ACT/365					309,213.63	(30,000.00)	279,083.73
JP3820000002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(129.90)	92.00	(30,000.00)	(129.90)	0.00	279,079.17
FUJIKURA LTD. CMN															
5803.T	0	JPY	6,548.000000	0.00	0.00		0.000000	ACT/365					239,645.55	0.00	239,640.81
JP3811000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.74)	92.00	0.00	(4.74)	0.00	239,640.81
FUJITSU CMN															
6702.T	0	JPY	2,799.500000	0.00	0.00		0.000000	ACT/365					1,843,756.71	0.00	1,843,501.85
JP3818000006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(254.86)	92.00	0.00	(254.86)	0.00	1,843,501.85
FUKUOKA FINANCIAL GROUP, INC. CMN															
8354.T	0	JPY	3,945.000000	0.00	0.00		0.000000	ACT/365					(301,973.97)	0.00	(302,007.83)
JP3805010000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(33.86)	92.00	0.00	(33.86)	0.00	(302,007.83)
GENDA INC. CMN															
9166.T	(1,100)	JPY	2,565.000000	(4,476,100.00)	(2,821,500.00)		0.227000	ACT/365					297,693.76	0.00	286,385.45
JP3386890002	(1,700)	1.000000	2,565.000000	(4,684,395.49)	(2,821,500.00)	0.00	(661.764700)	4	(782.41)	(11,308.32)	92.00	0.00	(5,748.82)	0.00	286,385.45
GS YUASA CMN															
6674.T	(1,900)	JPY	2,651.000000	(3,655,400.00)	(5,036,900.00)		0.227000	ACT/365					(151,067.60)	0.00	(151,089.53)
JP3385820000	(1,400)	1.000000	2,651.000000	(3,557,468.75)	(5,036,900.00)	0.00	(25.000000)	4	(2.91)	(21.93)	92.00	0.00	0.00	0.00	(151,089.53)
HANKYU HANSHIN HOLDINGS, INC. CMN															
9042.T	0	JPY	4,117.000000	0.00	0.00		0.000000	ACT/365					6,091.66	0.00	6,091.13
JP3774200004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.53)	92.00	0.00	(0.53)	0.00	6,091.13
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(15,100)	JPY	3,345.000000	(52,830,500.00)	(50,509,500.00)		0.227000	ACT/365					(18,566,082.55)	0.00	(18,568,366.98)
JP3765150002	(15,700)	1.000000	3,345.000000	(33,964,048.78)	(50,509,500.00)	0.00	(25.000000)	4	(150.62)	(2,284.43)	92.00	0.00	(149.36)	0.00	(18,568,366.98)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
HINO MOTORS LTD CMN															
7205.T	(77,000)	JPY	566.000000	(41,402,900.00)	(43,582,000.00)		0.227000	ACT/365					(13,222,014.60)	0.00	(13,223,709.75)
JP3792600003	(77,000)	1.000000	566.000000	(30,655,710.25)	(43,582,000.00)	0.00	(25.000000)	4	(92.93)	(1,695.15)	92.00	0.00	(34.64)	0.00	(13,223,709.75)
HIS CMN															
9603.T	(12,600)	JPY	1,444.000000	(18,207,000.00)	(18,194,400.00)		0.227000	ACT/365					4,488,712.92	0.00	4,464,071.20
JP3160740001	(12,600)	1.000000	1,444.000000	(22,365,653.80)	(18,194,400.00)	0.00	(152.976100)	4	(623.98)	(24,641.73)	92.00	0.00	(1,679.45)	0.00	4,464,071.20
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(3,000)	JPY	3,517.000000	(10,467,000.00)	(10,551,000.00)		0.227000	ACT/365					(489,942.67)	0.00	(490,250.57)
JP3787000003	(3,000)	1.000000	3,517.000000	(10,161,315.14)	(10,551,000.00)	0.00	(25.000000)	4	(8.50)	(307.91)	92.00	0.00	(74.44)	0.00	(490,250.57)
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(14,000)	JPY	834.000000	(9,890,540.00)	(11,676,000.00)		0.227000	ACT/365					(142,411.65)	0.00	(142,492.67)
JP3850200001	(12,100)	1.000000	834.000000	(9,914,639.42)	(11,676,000.00)	0.00	(25.000000)	4	(6.08)	(81.02)	92.00	0.00	(1.64)	0.00	(142,492.67)
HONDA MOTOR CMN															
7267.T	(3,900)	JPY	1,535.000000	(7,150,235.20)	(5,986,500.00)		0.227000	ACT/365					(212,554.25)	0.00	(212,572.27)
JP3854600008	(4,800)	1.000000	1,535.000000	(7,150,235.20)	(5,986,500.00)	0.00	(25.000000)	4	(4.51)	(18.02)	100.00	0.00	(6.77)	0.00	(212,572.27)
HORIBA LTD CMN															
6856.T	0	JPY	9,152.000000	(923,000.00)	0.00		0.227000	ACT/365					8,281.08	0.00	(6,909.32)
JP3853000002	(100)	1.000000	0.000000	(918,940.27)	0.00	0.00	(25.000000)	4	(0.61)	(10.39)	92.00	(15,180.00)	(12.21)	0.00	(6,906.99)
HOSHIZAKI CMN															
6465.T	0	JPY	6,264.000000	0.00	0.00		0.000000	ACT/365					18,164.89	0.00	18,163.24
JP3845770001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.65)	92.00	0.00	(1.65)	0.00	18,163.24
HOYA CORP CMN															
7741.T	0	JPY	19,815.000000	0.00	0.00		0.000000	ACT/365					93,149.07	0.00	92,966.68
JP3837800006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(182.38)	92.00	0.00	(182.38)	0.00	92,966.68
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(111,000)	JPY	1,035.500000	(118,252,800.00)	(114,940,500.00)		0.227000	ACT/365					(903,791.65)	0.00	(905,127.27)
JP3142500002	(115,200)	1.000000	1,035.500000	(118,478,287.34)	(114,940,500.00)	0.00	(25.000000)	4	(73.11)	(1,335.62)	92.00	0.00	(198.47)	0.00	(905,127.27)
IHI CORPORATION CMN															
7013.T	(300)	JPY	9,311.000000	0.00	(2,793,300.00)		0.000000	ACT/365					(17,080.47)	0.00	(17,080.47)
JP3134800006	0	1.000000	9,311.000000	0.00	(2,793,300.00)	0.00	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(17,080.47)
INFORICH CMN															
9338.T	(1,300)	JPY	4,170.000000	(5,551,000.00)	(5,421,000.00)		0.227000	ACT/365					255,630.99	0.00	247,958.25
JP3153830009	(1,300)	1.000000	4,170.000000	(5,676,630.99)	(5,421,000.00)	0.00	(650.000000)	4	(953.23)	(7,672.75)	92.00	0.00	0.00	0.00	247,958.25
INFRONEER HOLDINGS INC. CMN															
5076.T	(13,500)	JPY	1,221.000000	(16,563,300.00)	(16,483,500.00)		0.227000	ACT/365					84,532.39	0.00	84,207.22
JP3153850007	(13,700)	1.000000	1,221.000000	(16,596,478.68)	(16,483,500.00)	0.00	(25.000000)	4	(10.23)	(325.17)	92.00	0.00	(87.88)	0.00	84,207.22

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	(4,300)	JPY	1,108.000000	(4,589,200.00)	(4,764,400.00)		0.227000	ACT/365					1,812,709.98	0.00	1,729,893.03
JP3244850008	(4,400)	1.000000	1,108.000000	(4,884,982.45)	(4,764,400.00)	0.00	(2,337.500000)	4	(2,908.59)	(82,816.95)	92.00	0.00	(51,139.41)	0.00	1,729,893.03
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	(11,100)	JPY	2,752.500000	(28,741,900.00)	(30,552,750.00)		0.227000	ACT/365					(2,615,162.51)	0.00	(2,615,397.28)
JP3894900004	(10,600)	1.000000	2,752.500000	(26,548,974.21)	(30,552,750.00)	0.00	(25.000000)	4	(31.75)	(234.77)	92.00	0.00	(7.35)	0.00	(2,615,397.28)
ISUZU MOTORS LTD CMN															
7202.T	0	JPY	2,158.500000	0.00	0.00		0.000000	ACT/365					(231,733.99)	0.00	(231,805.80)
JP3137200006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(71.80)	92.00	0.00	(71.80)	0.00	(231,805.80)
ITO EN, LTD.															
2593.T	(20,800)	JPY	3,539.000000	(57,810,000.00)	(73,611,200.00)		0.227000	ACT/365					213,323.63	0.00	212,566.69
JP3143000002	(16,400)	1.000000	3,539.000000	(58,395,647.55)	(73,611,200.00)	0.00	(25.000000)	4	(32.79)	(756.94)	92.00	0.00	(61.45)	0.00	212,566.69
IWATANI INTERNATIONAL CMN															
8088.T	(4,900)	JPY	1,799.000000	(7,662,600.00)	(8,815,100.00)		0.227000	ACT/365					(11,922.24)	0.00	(11,976.36)
JP3151600008	(4,300)	1.000000	1,799.000000	(7,721,848.05)	(8,815,100.00)	0.00	(25.000000)	4	(4.46)	(54.11)	92.00	0.00	0.00	0.00	(11,976.36)
JAPAN AIRLINES LTD CMN															
9201.T	0	JPY	2,492.500000	0.00	0.00		0.000000	ACT/365					1,099.77	0.00	1,099.28
JP3705200008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.49)	92.00	0.00	(0.49)	0.00	1,099.28
JAPAN AIRPORT TERMINAL CMN															
9706.T	(10,500)	JPY	5,000.000000	(51,922,500.00)	(52,500,000.00)		0.227000	ACT/365					2,702,648.29	(7,000.00)	2,695,055.68
JP3699400002	(10,500)	1.000000	5,000.000000	(54,345,619.84)	(52,500,000.00)	0.00	(25.000000)	4	(17.65)	(592.61)	92.00	(7,000.00)	(72.24)	0.00	2,695,054.61
JAPAN POST BANK CMN															
7182.T	0	JPY	1,494.500000	0.00	0.00		0.000000	ACT/365					508,062.13	0.00	507,666.12
JP3946750001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(396.01)	92.00	0.00	(396.01)	0.00	507,666.12
JFE HOLDINGS CMN															
5411.T	(93,300)	JPY	1,779.500000	(143,393,600.00)	(166,027,350.00)		0.227000	ACT/365					(6,183,861.67)	0.00	(6,185,536.85)
JP3386030005	(82,600)	1.000000	1,779.500000	(140,892,029.74)	(166,027,350.00)	0.00	(25.000000)	4	(105.92)	(1,675.18)	92.00	0.00	(15.23)	0.00	(6,185,536.85)
JGC HOLDINGS CMN															
1963.T	(50,200)	JPY	1,315.500000	(64,846,200.00)	(66,038,100.00)		0.227000	ACT/365					(998,674.56)	0.00	(999,663.25)
JP3667600005	(50,800)	1.000000	1,315.500000	(65,724,972.80)	(66,038,100.00)	0.00	(25.000000)	4	(35.40)	(988.69)	92.00	0.00	(64.53)	0.00	(999,663.25)
K'S HOLDINGS CMN															
8282.T	(37,100)	JPY	1,408.000000	(51,633,500.00)	(52,236,800.00)		0.227000	ACT/365					(438,567.11)	0.00	(438,961.35)
JP3277150003	(37,000)	1.000000	1,408.000000	(51,657,242.06)	(52,236,800.00)	0.00	(25.000000)	4	(32.39)	(394.25)	92.00	0.00	0.00	0.00	(438,961.35)
KAJIMA CMN															
1812.T	(84,900)	JPY	2,881.000000	(238,123,050.00)	(244,596,900.00)		0.227000	ACT/365					(10,363,713.12)	(346,500.00)	(10,714,294.49)
JP3210200006	(83,100)	1.000000	2,881.000000	(229,011,343.91)	(244,596,900.00)	0.00	(25.000000)	4	(206.72)	(4,081.36)	92.00	(346,500.00)	(45.68)	0.00	(10,714,347.16)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	(1,000)	JPY	1,753.500000	0.00	(1,753,500.00)		0.000000	ACT/365					355,262.64	0.00	355,247.19
JP3228600007	0	1.000000	1,753.500000	0.00	(1,753,500.00)	0.00	(25.000000)	1	0.00	(15.44)	92.00	0.00	(15.44)	0.00	355,247.19
KAO CORP LTD CMN															
4452.T	(9,000)	JPY	6,388.000000	(65,023,800.00)	(57,492,000.00)		0.227000	ACT/365					1,026,824.57	0.00	319,226.09
JP3205800000	(10,100)	1.000000	6,388.000000	(66,257,325.49)	(57,492,000.00)	0.00	(25.000000)	4	(33.30)	(1,406.47)	92.00	(706,192.00)	(490.51)	0.00	319,334.15
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,100)	JPY	13,440.000000	(67,983,000.00)	(68,544,000.00)		0.227000	ACT/365					(4,682,038.51)	0.00	(5,135,515.57)
JP3211050004	(5,100)	1.000000	13,440.000000	(63,669,111.45)	(68,544,000.00)	0.00	(910.784300)	4	(16,567.82)	(453,477.07)	92.00	0.00	(7,986.60)	0.00	(5,135,515.57)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	0	JPY	7,280.000000	0.00	0.00		0.000000	ACT/365					19,117.01	0.00	19,116.60
JP3224200000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.41)	92.00	0.00	(0.41)	0.00	19,116.60
KEIO CORPORATION CMN															
9008.T	0	JPY	3,840.000000	0.00	0.00		0.000000	ACT/365					48,536.83	0.00	48,529.22
JP3277800003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.61)	92.00	0.00	(7.61)	0.00	48,529.22
KINTETSU CORP CMN															
9041.T	(1,600)	JPY	3,310.000000	(5,232,000.00)	(5,296,000.00)		0.227000	ACT/365					(135,035.48)	0.00	(135,083.93)
JP3260800002	(1,600)	1.000000	3,310.000000	(5,160,964.52)	(5,296,000.00)	0.00	(25.000000)	4	(3.74)	(48.45)	92.00	0.00	0.00	0.00	(135,083.93)
KIRIN HOLDINGS COMPANY, LTD CMN															
2503.T	(66,500)	JPY	2,049.000000	(125,308,800.00)	(136,258,500.00)		0.227000	ACT/365					1,458,759.99	0.00	(528,802.82)
JP3258000003	(60,800)	1.000000	2,049.000000	(126,228,119.09)	(136,258,500.00)	0.00	(25.000000)	4	(73.24)	(1,834.81)	92.00	(1,985,728.00)	(1,103.37)	0.00	(528,498.97)
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(4,700)	JPY	6,230.000000	(29,013,100.00)	(29,281,000.00)		0.227000	ACT/365					(1,375,688.44)	0.00	(1,631,445.67)
JP3301100008	(4,700)	1.000000	6,230.000000	(28,015,361.04)	(29,281,000.00)	0.00	(25.000000)	4	(24.49)	(641.23)	92.00	(255,116.00)	(45.04)	0.00	(1,631,406.64)
KOBE BUSSAN CMN															
3038.T	(3,700)	JPY	3,440.000000	(17,370,600.00)	(12,728,000.00)		0.227000	ACT/365					2,424,954.07	0.00	2,424,666.33
JP3291200008	(5,100)	1.000000	3,440.000000	(17,958,753.57)	(12,728,000.00)	0.00	(25.000000)	4	(7.29)	(287.74)	92.00	0.00	(237.23)	0.00	2,424,666.33
KOBE STEEL CMN															
5406.T	(17,800)	JPY	1,579.000000	(24,525,750.00)	(28,106,200.00)		0.227000	ACT/365					(1,343,467.66)	0.00	(1,343,672.47)
JP3289800009	(15,900)	1.000000	1,579.000000	(23,763,382.55)	(28,106,200.00)	0.00	(25.000000)	4	(20.20)	(204.82)	92.00	0.00	(2.47)	0.00	(1,343,672.47)
KOKUSAI ELECTRIC CMN															
6525.T	0	JPY	2,145.000000	0.00	0.00		0.000000	ACT/365					143,713.93	0.00	143,707.22
JP3293330001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.71)	92.00	0.00	(6.71)	0.00	143,707.22
KOMATSU LTD. CMN															
6301.T	0	JPY	4,350.000000	(8,603,640.73)	0.00		0.227000	ACT/365					1,130,276.93	(16,600.00)	1,113,355.74
JP3304200003	(2,000)	1.000000	0.000000	(8,603,640.73)	0.00	0.00	(25.000000)	4	(5.42)	(321.19)	92.00	(16,600.00)	(344.26)	0.00	1,113,353.22

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KOSE CORPORATION. CMN															
4922.T	(100)	JPY	7,179.000000	0.00	(717,900.00)		0.000000	ACT/365					(7,846.16)	0.00	(7,846.16)
JP3283650004	0	1.000000	7,179.000000	0.00	(717,900.00)	0.00	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(7,846.16)
KUBOTA CORP CMN															
6326.T	0	JPY	1,839.000000	0.00	0.00		0.000000	ACT/365					491,575.10	0.00	491,555.84
JP3266400005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(19.26)	92.00	0.00	(19.26)	0.00	491,555.84
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(1,200)	JPY	3,256.000000	(3,251,000.00)	(3,907,200.00)		0.227000	ACT/365					478,631.74	0.00	465,673.66
JP3266190002	(1,000)	1.000000	3,256.000000	(3,202,091.85)	(3,907,200.00)	0.00	(25.000000)	4	(2.35)	(78.09)	92.00	(12,880.00)	(62.62)	0.00	465,672.25
KYOCERA CORPORATION CMN															
6971.T	0	JPY	1,575.500000	0.00	0.00		0.000000	ACT/365					740,222.54	0.00	739,787.46
JP3249600002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(435.08)	92.00	0.00	(435.08)	0.00	739,787.46
KYORITSU MAINTENANCE CMN															
9616.T	(45,600)	JPY	2,928.500000	(132,819,600.00)	(133,539,600.00)		0.227000	ACT/365					(7,196,117.18)	(164,800.00)	(7,363,822.39)
JP3253900009	(45,300)	1.000000	2,928.500000	(125,502,418.16)	(133,539,600.00)	0.00	(25.000000)	4	(129.20)	(2,905.21)	92.00	(164,800.00)	(39.82)	0.00	(7,363,847.45)
KYUSHU ELEC POWER CO INC CMN															
9508.T	0	JPY	1,413.000000	(3,183,200.00)	0.00		0.227000	ACT/365					1,854,323.89	(2,500.00)	1,851,719.39
JP3246400000	(2,300)	1.000000	0.000000	(3,401,828.87)	0.00	0.00	(25.000000)	4	(0.65)	(104.51)	92.00	(2,500.00)	(106.44)	0.00	1,851,719.01
LAND CMN															
8918.T	(603,200)	JPY	7.000000	(4,825,600.00)	(4,222,400.00)		0.227000	ACT/365					609,785.84	0.00	609,462.18
JP3968800007	(603,200)	1.000000	7.000000	(4,832,185.84)	(4,222,400.00)	0.00	(50.000000)	4	(36.05)	(323.66)	92.00	0.00	0.00	0.00	609,462.18
LEOPALACE21 CORPORATION CMN															
8848.T	0	JPY	592.000000	0.00	0.00		0.000000	ACT/365					0.00	(4,500.00)	(4,500.00)
JP3167500002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(4,500.00)	0.00	0.00	(4,500.68)
LIFEDRINK COMPANY CMN															
2585.T	(4,700)	JPY	2,274.000000	(10,069,400.00)	(10,687,800.00)		0.227000	ACT/365					2,572,293.25	0.00	2,571,983.92
JP3966680005	(4,600)	1.000000	2,274.000000	(11,207,354.64)	(10,687,800.00)	0.00	(25.000000)	4	0.73	(309.33)	92.00	0.00	(244.70)	0.00	2,571,983.92
MAKITA CORP CMN															
6586.T	0	JPY	4,843.000000	0.00	0.00		0.000000	ACT/365					(304,781.77)	0.00	(304,883.95)
JP3862400003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(102.18)	92.00	0.00	(102.18)	0.00	(304,883.95)
MARUBENI CORPORATION CMN															
8002.T	(8,500)	JPY	2,392.500000	(19,983,500.00)	(20,336,250.00)		0.227000	ACT/365					(459,942.05)	0.00	(459,996.39)
JP3877600001	(8,500)	1.000000	2,392.500000	(19,876,307.95)	(20,336,250.00)	0.00	(25.000000)	4	(13.26)	(54.35)	92.00	0.00	0.00	0.00	(459,996.39)
MARUI GROUP CO LTD CMN															
8252.T	0	JPY	2,514.500000	0.00	0.00		0.000000	ACT/365					33,361.59	0.00	33,331.58
JP3870400003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(30.02)	92.00	0.00	(30.02)	0.00	33,331.58

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Fund: ALL
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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MATSUKIYOCOCOKARA CMN															
3088.T	(62,600)	JPY	2,305.000000	(76,856,400.00)	(144,293,000.00)		0.227000	ACT/365					(450,846.89)	0.00	(452,536.15)
JP3869010003	(33,300)	1.000000	2,305.000000	(74,998,363.11)	(144,293,000.00)	0.00	(25.000000)	4	(59.99)	(1,689.26)	92.00	0.00	(1,037.99)	0.00	(452,536.15)
MAZDA MOTOR CORP. CMN															
7261.T	0	JPY	1,083.500000	0.00	0.00		0.000000	ACT/365					(69,802.74)	0.00	(69,807.24)
JP3868400007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.50)	92.00	0.00	(4.50)	0.00	(69,807.24)
MEDLEY CMN															
4480.T	(700)	JPY	3,835.000000	(2,632,000.00)	(2,684,500.00)		0.227000	ACT/365					942,478.86	0.00	942,445.35
JP3921310003	(700)	1.000000	3,835.000000	(2,981,948.20)	(2,684,500.00)	0.00	(25.000000)	4	0.52	(33.52)	92.00	0.00	(27.85)	0.00	942,445.35
MERCARI CMN															
4385.T	(20,200)	JPY	1,793.000000	(33,136,400.00)	(36,218,600.00)		0.227000	ACT/365					3,210,632.69	0.00	3,210,208.29
JP3921290007	(18,700)	1.000000	1,793.000000	(36,038,312.57)	(36,218,600.00)	0.00	(25.000000)	4	(2.83)	(424.40)	92.00	0.00	(124.26)	0.00	3,210,208.29
MITSUBISHI CORP. CMN															
8058.T	0	JPY	2,604.000000	0.00	0.00		0.000000	ACT/365					10,717.49	0.00	10,708.51
JP3898400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.98)	92.00	0.00	(8.98)	0.00	10,708.51
MITSUBISHI MOTORS CMN															
7211.T	(18,500)	JPY	532.600000	(11,764,610.00)	(9,853,100.00)		0.227000	ACT/365					(4,497,995.05)	0.00	(4,498,617.26)
JP3899800001	(20,900)	1.000000	532.600000	(8,310,354.14)	(9,853,100.00)	0.00	(25.000000)	4	(28.90)	(622.21)	92.00	0.00	(257.74)	0.00	(4,498,617.26)
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,846.000000	0.00	0.00		0.000000	ACT/365					(6,316.14)	0.00	(6,317.83)
JP3902900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.69)	100.00	0.00	(1.69)	0.00	(6,317.83)
MITSUMI & CO LTD CMN															
8031.T	0	JPY	3,311.000000	0.00	0.00		0.000000	ACT/365					(384,592.45)	0.00	(384,617.39)
JP3893600001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(24.95)	92.00	0.00	(24.95)	0.00	(384,617.39)
MITSUMI CHEMICAL INC CMN															
4183.T	0	JPY	3,470.000000	(1,706,000.00)	0.00		0.227000	ACT/365					(63,121.36)	0.00	(63,133.61)
JP3888300005	(500)	1.000000	0.000000	(1,671,191.37)	0.00	0.00	(25.000000)	4	(1.29)	(12.25)	92.00	0.00	(16.12)	0.00	(63,133.61)
MITSUMI E&S CMN															
7003.T	(2,100)	JPY	1,842.000000	(2,983,500.00)	(3,868,200.00)		0.227000	ACT/365					(305,131.71)	0.00	(305,325.99)
JP3891600003	(1,700)	1.000000	1,842.000000	(2,878,512.88)	(3,868,200.00)	0.00	(25.000000)	4	(2.53)	(194.27)	92.00	0.00	(170.08)	0.00	(305,325.99)
MIZUHO FINANCIAL GROUP CMN															
8411.T	0	JPY	3,873.000000	0.00	0.00		0.000000	ACT/365					1,355,123.94	0.00	1,354,969.14
JP3885780001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(154.80)	92.00	0.00	(154.80)	0.00	1,354,969.14
MODEC CMN															
6269.T	(7,800)	JPY	3,345.000000	(25,584,000.00)	(26,091,000.00)		0.227000	ACT/365					(1,258,146.58)	0.00	(1,473,953.72)
JP3888250002	(7,800)	1.000000	3,345.000000	(24,832,853.42)	(26,091,000.00)	0.00	(25.000000)	4	(20.79)	(527.14)	92.00	(215,280.00)	0.00	0.00	(1,473,920.78)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MONEY FORWARD, INC. CMN															
3994.T	(5,500)	JPY	4,831.000000	(26,565,000.00)	(26,570,500.00)		0.227000	ACT/365					437,341.55	0.00	436,780.92
JP3869960009	(5,500)	1.000000	4,831.000000	(27,139,503.14)	(26,570,500.00)	0.00	(25.000000)	4	(13.17)	(560.63)	92.00	0.00	(57.28)	0.00	436,780.92
NABTESCO CMN															
6268.T	(3,300)	JPY	2,808.000000	(9,203,700.00)	(9,266,400.00)		0.227000	ACT/365					(179,490.69)	0.00	(301,004.71)
JP3651210001	(3,300)	1.000000	2,808.000000	(9,086,909.31)	(9,266,400.00)	0.00	(25.000000)	4	(6.53)	(74.02)	92.00	(121,440.00)	0.00	0.00	(300,986.13)
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(8,700)	JPY	1,747.000000	(15,033,600.00)	(15,198,900.00)		0.227000	ACT/365					(794,236.36)	0.00	(801,945.64)
JP3651400008	(8,700)	1.000000	1,747.000000	(14,404,663.64)	(15,198,900.00)	0.00	(186.494200)	4	(678.55)	(7,709.27)	92.00	0.00	0.00	0.00	(801,945.64)
NEC CORPORATION CMN															
6701.T	(2,600)	JPY	13,720.000000	(59,340,000.00)	(35,672,000.00)		0.227000	ACT/365					(320,880.65)	0.00	(321,447.01)
JP3733000008	(4,300)	1.000000	13,720.000000	(58,073,224.99)	(35,672,000.00)	0.00	(25.000000)	4	(45.27)	(566.36)	92.00	0.00	(473.34)	0.00	(321,447.01)
NEXON CO.LTD. CMN															
3659.T	(10,100)	JPY	2,376.500000	(27,875,750.00)	(24,002,650.00)		0.227000	ACT/365					(1,419,235.53)	0.00	(1,583,745.26)
JP3758190007	(11,900)	1.000000	2,376.500000	(26,858,681.34)	(24,002,650.00)	0.00	(25.000000)	4	(23.89)	(289.73)	92.00	(164,220.00)	(99.38)	0.00	(1,583,740.28)
NEXTAGE CO. LTD. CMN															
3186.T	0	JPY	1,419.000000	(31,594,800.00)	0.00		0.227000	ACT/365					436,305.79	0.00	(260,577.86)
JP3758210003	(22,600)	1.000000	0.000000	(32,657,000.00)	0.00	0.00	(100.000000)	4	(662.51)	(19,855.65)	92.00	(677,028.00)	(21,843.18)	0.00	(260,474.27)
NIDEC CMN															
6594.T	0	JPY	2,855.000000	0.00	0.00		0.000000	ACT/365					1,148.50	(64,000.00)	(62,852.72)
JP3734800000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.22)	92.00	(64,000.00)	(1.22)	0.00	(62,862.45)
NIHON KOHDEN CORP. CMN															
6849.T	(24,100)	JPY	2,156.000000	(50,748,250.00)	(51,959,600.00)		0.227000	ACT/365					(563,383.38)	0.00	(564,151.49)
JP3706800004	(23,500)	1.000000	2,156.000000	(50,100,950.82)	(51,959,600.00)	0.00	(25.000000)	4	(36.00)	(768.12)	92.00	0.00	0.00	0.00	(564,151.49)
NINTENDO CO., LTD. CMN CLASS A															
7974.T	0	JPY	9,264.000000	0.00	0.00		0.000000	ACT/365					(5,567,890.30)	0.00	(5,569,947.17)
JP3756600007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(2,056.87)	92.00	0.00	(2,056.87)	0.00	(5,569,947.17)
NIPPON ELEC GLASS CO LTD															
5214.T	(22,800)	JPY	3,371.000000	(78,858,000.00)	(76,858,800.00)		0.227000	ACT/365					1,336,132.29	0.00	(65,502.22)
JP3733400000	(23,400)	1.000000	3,371.000000	(80,074,800.00)	(76,858,800.00)	0.00	(25.000000)	4	(42.12)	(1,482.52)	92.05	(1,400,151.99)	(160.27)	0.00	(65,287.98)
NIPPON STEEL CMN															
5401.T	(8,000)	JPY	3,182.000000	(21,783,583.97)	(25,456,000.00)		0.227000	ACT/365					(855,611.25)	0.00	(855,684.04)
JP3381000003	(7,100)	1.000000	3,182.000000	(21,783,583.97)	(25,456,000.00)	0.00	(25.000000)	4	(13.73)	(72.79)	-	0.00	(17.88)	0.00	(855,684.04)
NIPPON YUSEN KABUSHIKI KAISHA CMN															
9101.T	0	JPY	5,273.000000	0.00	0.00		0.000000	ACT/365					78,820.59	0.00	78,785.44
JP3753000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(35.14)	92.00	0.00	(35.14)	0.00	78,785.44

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NISSAN MOTOR CMN															
7201.T	(61,800)	JPY	480.000000	(34,138,320.00)	(29,664,000.00)		0.227000	ACT/365					(2,655,285.70)	0.00	(2,655,796.37)
JP3672400003	(61,800)	1.000000	480.000000	(27,008,714.30)	(29,664,000.00)	0.00	(25.000000)	4	(65.85)	(510.67)	92.00	0.00	0.00	0.00	(2,655,796.37)
NITORI CO LTD CMN															
9843.T	0	JPY	18,635.000000	0.00	0.00		0.000000	ACT/365					847,759.68	0.00	847,066.17
JP3756100008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(693.51)	92.00	0.00	(693.51)	0.00	847,066.17
NITTO BOSEKI CO LTD CMN															
3110.T	0	JPY	6,420.000000	0.00	0.00		0.000000	ACT/365					(8,081.51)	(2,750.00)	(10,831.90)
JP3684400009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.39)	92.00	(2,750.00)	(0.39)	0.00	(10,832.32)
NOMURA HOLDINGS CMN															
8604.T	0	JPY	931.300000	0.00	0.00		0.000000	ACT/365					0.00	(4,600.00)	(4,600.00)
JP3762600009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(4,600.00)	0.00	0.00	(4,600.70)
NOMURA MICRO SCIENCE CMN															
6254.T	(61,200)	JPY	2,311.000000	(123,061,500.00)	(141,433,200.00)		0.227000	ACT/365					(37,849,426.11)	(96,000.00)	(38,039,760.50)
JP3762950008	(66,700)	1.000000	2,311.000000	(116,196,740.67)	(141,433,200.00)	0.00	(130.359800)	4	(3,672.49)	(94,334.39)	92.00	(96,000.00)	(16,776.33)	0.00	(38,039,775.09)
NTT DATA GROUP CMN															
9613.T	0	JPY	3,030.000000	0.00	0.00		0.000000	ACT/365					(887,144.15)	(56,250.00)	(944,000.26)
JP3165700000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(606.11)	92.00	(56,250.00)	(606.11)	0.00	(944,008.81)
NXERA PHARMA CMN															
4565.T	0	JPY	1,048.000000	0.00	0.00		0.000000	ACT/365					(443,916.28)	0.00	(443,982.87)
JP3431300007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(66.59)	92.00	0.00	(66.59)	0.00	(443,982.87)
OBAYASHI CORP CMN															
1802.T	0	JPY	2,093.000000	0.00	0.00		0.000000	ACT/365					(28,956.50)	0.00	(28,977.56)
JP3190000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(21.06)	92.00	0.00	(21.06)	0.00	(28,977.56)
OJI HOLDINGS CMN															
3861.T	(60,500)	JPY	604.100000	(38,022,530.00)	(36,548,050.00)		0.227000	ACT/365					(3,495,887.53)	0.00	(3,496,895.28)
JP3174410005	(63,700)	1.000000	604.100000	(35,581,823.91)	(36,548,050.00)	0.00	(25.000000)	4	(39.14)	(1,007.76)	92.00	0.00	(170.98)	0.00	(3,496,895.28)
OLYMPUS CMN															
7733.T	(21,800)	JPY	2,370.500000	(65,275,050.00)	(51,676,900.00)		0.227000	ACT/365					(147,820.77)	0.00	(148,292.92)
JP3201200007	(27,700)	1.000000	2,370.500000	(65,538,039.75)	(51,676,900.00)	0.00	(25.000000)	4	(39.50)	(472.14)	92.00	0.00	(167.05)	0.00	(148,292.92)
OMRON CORPORATION CMN															
6645.T	(30,000)	JPY	5,353.000000	(160,590,000.00)	(160,590,000.00)		0.227000	ACT/365					(5,989,004.67)	(171,600.00)	(6,162,709.17)
JP3197800000	(30,300)	1.000000	5,353.000000	(155,771,010.05)	(160,590,000.00)	0.00	(25.000000)	4	(131.16)	(2,104.51)	92.00	(171,600.00)	(177.92)	0.00	(6,162,735.26)
OPEN HOUSE GROUP CO., LTD. CMN															
3288.T	0	JPY	5,329.000000	0.00	0.00		0.000000	ACT/365					14,229.43	(41,500.00)	(27,270.92)
JP3173540000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.35)	92.00	(41,500.00)	(0.35)	0.00	(27,277.23)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ORGANO CORPORATION CMN															
6368.T	(6,900)	JPY	8,200.000000	(56,442,000.00)	(56,580,000.00)		0.227000	ACT/365					2,258,615.65	(99,400.00)	2,158,177.15
JP3201600008	(6,900)	1.000000	8,200.000000	(58,788,000.00)	(56,580,000.00)	0.00	(25.000000)	4	(20.98)	(1,038.51)	92.00	(99,400.00)	(54.89)	0.00	2,158,162.04
ORIENTAL LAND CO CMN															
4661.T	(19,100)	JPY	3,422.000000	(60,537,800.00)	(65,360,200.00)		0.227000	ACT/365					(823,077.09)	0.00	(823,458.88)
JP3198900007	(17,800)	1.000000	3,422.000000	(59,890,606.86)	(65,360,200.00)	0.00	(25.000000)	4	(42.17)	(381.79)	92.00	0.00	(19.72)	0.00	(823,458.88)
ORIX CMN															
8591.T	0	JPY	3,408.000000	0.00	0.00		0.000000	ACT/365					476,470.95	0.00	476,400.10
JP3200450009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(70.85)	92.00	0.00	(70.85)	0.00	476,400.10
OSAKA GAS CO., LTD. CMN															
9532.T	(18,600)	JPY	3,460.000000	(51,415,500.00)	(64,356,000.00)		0.227000	ACT/365					(2,477,622.36)	0.00	(2,478,041.24)
JP3180400008	(15,100)	1.000000	3,460.000000	(49,774,964.42)	(64,356,000.00)	0.00	(25.000000)	4	(42.60)	(418.89)	92.00	0.00	0.00	0.00	(2,478,041.24)
OSAKA TITANIUM TECHNOLOGIES CO.,LTD. CMN															
5726.T	0	JPY	1,856.000000	0.00	0.00		0.000000	ACT/365					399,504.89	0.00	395,195.29
JP3407200009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4,309.60)	92.00	0.00	(4,309.60)	0.00	395,195.29
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	0	JPY	8,600.000000	0.00	0.00		0.000000	ACT/365					19,182.24	0.00	19,180.51
JP3188220002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.73)	92.00	0.00	(1.73)	0.00	19,180.51
PAN PACIFIC INTERNATIONAL HOLD CMN															
7532.T	0	JPY	4,316.000000	0.00	0.00		0.000000	ACT/365					38,455.98	0.00	38,157.04
JP3639650005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(298.95)	92.00	0.00	(298.95)	0.00	38,157.04
PANASONIC CMN															
6752.T	0	JPY	1,643.000000	0.00	0.00		0.000000	ACT/365					(41,441.93)	0.00	(41,466.22)
JP3866800000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(24.29)	92.00	0.00	(24.29)	0.00	(41,466.22)
PENTA-OCEAN CONSTRUCTION CMN															
1893.T	0	JPY	654.500000	0.00	0.00		0.000000	ACT/365					(5,208.02)	0.00	(5,208.87)
JP3309000002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.85)	92.00	0.00	(0.85)	0.00	(5,208.87)
PEPTIDREAM INC. CMN															
4587.T	0	JPY	2,644.500000	0.00	0.00		0.000000	ACT/365					887,921.66	0.00	887,883.24
JP3836750004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(38.42)	92.00	0.00	(38.42)	0.00	887,883.24
POLA ORBIS HOLDINGS CMN															
4927.T	(700)	JPY	1,429.000000	(1,007,650.00)	(1,000,300.00)		0.227000	ACT/365					36,007.58	0.00	16,037.17
JP3855900001	(700)	1.000000	1,429.000000	(1,026,865.07)	(1,000,300.00)	0.00	(25.000000)	4	(0.52)	(6.41)	92.00	(19,964.00)	(1.24)	0.00	16,040.22
RAKUTEN BANK CMN															
5838.T	(1,900)	JPY	4,420.000000	(12,465,600.00)	(8,398,000.00)		0.227000	ACT/365					(123,645.90)	0.00	(123,843.77)
JP3967220009	(2,800)	1.000000	4,420.000000	(12,309,538.97)	(8,398,000.00)	0.00	(25.000000)	4	(8.83)	(197.87)	92.00	0.00	(113.85)	0.00	(123,843.77)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
RAKUTEN GROUP CMN															
4755.T	0	JPY	858.900000	0.00	0.00		0.000000	ACT/365					1,643,114.56	0.00	1,641,882.99
JP3967200001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,231.57)	92.00	0.00	(1,231.57)	0.00	1,641,882.99
RECRUIT HOLDINGS CMN															
6098.T	0	JPY	11,145.000000	0.00	0.00		0.000000	ACT/365					(494,159.15)	0.00	(495,151.96)
JP3970300004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(992.81)	92.00	0.00	(992.81)	0.00	(495,151.96)
RENESAS ELECTRONICS CMN															
6723.T	0	JPY	2,046.500000	0.00	0.00		0.000000	ACT/365					162,097.98	0.00	161,966.60
JP3164720009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(131.37)	92.00	0.00	(131.37)	0.00	161,966.60
RESONA HOLDINGS CMN															
8308.T	0	JPY	1,144.500000	0.00	0.00		0.000000	ACT/365					2,429,237.38	0.00	2,429,143.73
JP3500610005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(93.65)	92.00	0.00	(93.65)	0.00	2,429,143.73
RESORTTRUST INC CMN															
4681.T	(22,800)	JPY	3,142.000000	(70,680,000.00)	(71,637,600.00)		0.227000	ACT/365					(3,737,611.20)	(78,300.00)	(3,817,713.76)
JP3974450003	(22,800)	1.000000	3,142.000000	(67,950,396.55)	(71,637,600.00)	0.00	(25.000000)	4	(61.51)	(1,802.56)	92.05	(78,300.00)	(2.89)	0.00	(3,817,725.67)
RICOH CO.,LTD. CMN															
7752.T	0	JPY	1,811.500000	0.00	0.00		0.000000	ACT/365					(41,541.20)	0.00	(41,546.04)
JP3973400009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.84)	92.00	0.00	(4.84)	0.00	(41,546.04)
RINNAI CORP. CMN															
5947.T	(18,500)	JPY	3,259.000000	(59,829,000.00)	(60,291,500.00)		0.227000	ACT/365					(1,402,857.31)	0.00	(1,404,240.81)
JP3977400005	(18,500)	1.000000	3,259.000000	(58,985,560.70)	(60,291,500.00)	0.00	(25.000000)	4	(42.95)	(1,383.50)	92.04	0.00	(195.36)	0.00	(1,404,240.81)
ROHM CO LTD ORD CMN															
6963.T	0	JPY	1,485.500000	0.00	0.00		0.000000	ACT/365					32,451.13	(15,000.00)	17,413.22
JP3982800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(37.91)	92.00	(15,000.00)	(37.91)	0.00	17,410.94
RORZE CMN															
6323.T	0	JPY	1,530.000000	0.00	0.00		0.000000	ACT/365					152,084.13	0.00	152,072.48
JP3982200002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.65)	92.00	0.00	(11.65)	0.00	152,072.48
ROUND ONE CORP CMN															
4680.T	0	JPY	1,313.000000	(1,194,300.00)	0.00		0.227000	ACT/365					18,852.76	0.00	15,526.38
JP3966800009	(900)	1.000000	0.000000	(1,201,421.90)	0.00	0.00	(25.000000)	4	(0.71)	(14.37)	92.00	(3,312.00)	(17.08)	0.00	15,526.89
RYOHIN KEIKAKU CMN															
7453.T	0	JPY	3,598.000000	(2,490,600.00)	0.00		0.227000	ACT/365					(102,090.91)	0.00	(102,124.84)
JP3976300008	(700)	1.000000	0.000000	(2,418,028.53)	0.00	0.00	(25.000000)	4	(2.02)	(33.93)	92.00	0.00	(41.34)	0.00	(102,124.84)
SAIZERIYA CO LTD CMN															
7581.T	0	JPY	5,350.000000	0.00	0.00		0.000000	ACT/365					48,853.82	0.00	48,846.94
JP3310500008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.88)	92.00	0.00	(6.88)	0.00	48,846.94

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SAKURA INTERNET INC. CMN															
3778.T	0	JPY	4,450.000000	0.00	0.00		0.000000	ACT/365					174,550.91	0.00	155,158.59
JP3317300006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(19,392.33)	92.00	0.00	(19,392.33)	0.00	155,158.59
SANKEN ELECTRIC CMN															
6707.T	0	JPY	5,803.000000	0.00	0.00		0.000000	ACT/365					(268,770.21)	0.00	(268,870.63)
JP3329600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(100.43)	92.00	0.00	(100.43)	0.00	(268,870.63)
SANKYO CO., LTD.															
6417.T	(6,000)	JPY	2,128.000000	(12,540,000.00)	(12,768,000.00)		0.227000	ACT/365					40,611.26	0.00	40,411.29
JP3326410002	(6,000)	1.000000	2,128.000000	(12,630,534.27)	(12,768,000.00)	0.00	(25.000000)	4	(7.34)	(199.96)	92.00	0.00	(39.42)	0.00	40,411.29
SANRIO CO LTD															
8136.T	(10,900)	JPY	5,540.000000	(56,639,700.00)	(60,386,000.00)		0.227000	ACT/365					(3,617,120.59)	(10,000.00)	(3,627,826.42)
JP3343200006	(10,300)	1.000000	5,540.000000	(52,679,913.86)	(60,386,000.00)	0.00	(25.000000)	4	(60.32)	(705.83)	92.00	(10,000.00)	(89.75)	0.00	(3,627,827.94)
SAPORO HOLDINGS CMN															
2501.T	(1,800)	JPY	8,318.000000	(14,997,600.00)	(14,972,400.00)		0.227000	ACT/365					1,198,894.06	0.00	1,112,308.80
JP3320800000	(1,800)	1.000000	8,318.000000	(15,903,555.92)	(14,972,400.00)	0.00	(25.000000)	4	(3.82)	(473.26)	92.00	(86,112.00)	(265.24)	0.00	1,112,321.97
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(43,300)	JPY	2,151.000000	(93,181,600.00)	(93,138,300.00)		0.227000	ACT/365					1,502,208.57	(226,200.00)	1,274,788.96
JP3323040000	(43,300)	1.000000	2,151.000000	(94,155,850.00)	(93,138,300.00)	0.00	(25.000000)	4	(52.66)	(1,219.60)	92.46	(226,200.00)	(40.90)	0.00	1,274,754.58
SBI HOLDINGS, INC. CMN															
8473.T	0	JPY	3,982.000000	0.00	0.00		0.000000	ACT/365					(1,317,600.45)	(30,000.00)	(1,348,339.78)
JP3436120004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(739.32)	92.00	(30,000.00)	(739.32)	0.00	(1,348,344.34)
SBI SUMISHIN NET BANK CMN															
7163.T	(6,000)	JPY	3,790.000000	(25,155,000.00)	(22,740,000.00)		0.227000	ACT/365					(1,433,090.36)	0.00	(1,433,712.19)
JP3400650002	(6,500)	1.000000	3,790.000000	(23,302,085.14)	(22,740,000.00)	0.00	(25.000000)	4	(27.37)	(621.83)	92.00	0.00	(77.97)	0.00	(1,433,712.19)
SCREEN HOLDINGS CMN															
7735.T	0	JPY	9,490.000000	0.00	0.00		0.000000	ACT/365					(6,818.41)	(36,000.00)	(42,918.98)
JP3494600004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(100.57)	92.00	(36,000.00)	(100.57)	0.00	(42,924.45)
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(13,700)	JPY	3,076.000000	(37,576,000.00)	(42,141,200.00)		0.227000	ACT/365					(2,938,148.37)	0.00	(2,938,443.92)
JP3419050004	(12,200)	1.000000	3,076.000000	(34,573,852.55)	(42,141,200.00)	0.00	(25.000000)	4	(42.35)	(295.56)	92.00	0.00	0.00	0.00	(2,938,443.92)
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	(3,500)	JPY	2,715.000000	0.00	(9,502,500.00)		0.000000	ACT/365					50,878.99	0.00	50,878.99
JP3419400001	0	1.000000	2,715.000000	0.00	(9,502,500.00)	0.00	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	50,878.99
SEKISUI HOUSE, LTD. CMN															
1928.T	(19,700)	JPY	3,782.000000	(67,392,000.00)	(74,505,400.00)		0.227000	ACT/365					(2,149,666.49)	0.00	(2,150,376.84)
JP3420600003	(18,000)	1.000000	3,782.000000	(65,979,681.63)	(74,505,400.00)	0.00	(25.000000)	4	(51.25)	(710.35)	92.00	0.00	(57.22)	0.00	(2,150,376.84)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SEVEN & I HOLDINGS CMN															
3382.T	0	JPY	2,487.000000	(7,826,791.23)	0.00		0.227000	ACT/365					(39,195.65)	0.00	(39,763.72)
JP3422950000	(3,200)	1.000000	0.000000	(7,826,791.23)	0.00	0.00	(25.000000)	4	(4.93)	(568.07)	92.00	0.00	(582.86)	0.00	(39,763.72)
SG HOLDINGS CO., LTD. CMN															
9143.T	0	JPY	1,506.000000	0.00	0.00		0.000000	ACT/365					6,919.70	0.00	6,914.74
JP3162770006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.95)	92.00	0.00	(4.95)	0.00	6,914.74
SHIMANO CORPORATION CMN															
7309.T	(200)	JPY	21,390.000000	(2,150,000.00)	(4,278,000.00)		0.227000	ACT/365					(95,693.03)	0.00	(109,923.26)
JP3358000002	(100)	1.000000	21,390.000000	(2,137,361.06)	(4,278,000.00)	0.00	(25.000000)	4	(1.43)	(16.23)	92.00	(14,214.00)	(3.96)	0.00	(109,921.09)
SHIMIZU CORP CMN															
1803.T	0	JPY	1,252.500000	0.00	0.00		0.000000	ACT/365					(161,975.23)	0.00	(162,086.63)
JP3358800005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(111.40)	92.00	0.00	(111.40)	0.00	(162,086.63)
SHINKO ELEC IND CO LTD CMN															
6967.T	(1,900)	JPY	5,705.000000	(16,434,300.00)	(10,839,500.00)		0.227000	ACT/365					(1,623,216.04)	0.00	(1,623,723.84)
JP3375800004	(2,900)	1.000000	5,705.000000	(16,015,144.66)	(10,839,500.00)	0.00	(25.000000)	4	(12.96)	(507.81)	92.00	0.00	(418.81)	0.00	(1,623,723.84)
SHISEIDO CO., LTD. CMN															
4911.T	(36,900)	JPY	2,786.500000	(69,487,500.00)	(102,821,850.00)		0.227000	ACT/365					4,226,717.95	0.00	3,521,947.74
JP3351600006	(25,500)	1.000000	2,786.500000	(70,897,832.65)	(102,821,850.00)	0.00	(25.000000)	4	(35.02)	(970.21)	92.00	(703,800.00)	(247.46)	0.00	3,522,055.43
SMC CORPORATION CMN															
6273.T	0	JPY	62,180.000000	0.00	0.00		0.000000	ACT/365					(1,409,351.26)	(100,000.00)	(1,509,431.34)
JP3162600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(80.08)	92.00	(100,000.00)	(80.08)	0.00	(1,509,446.54)
SOCLONEXT INC CMN															
6526.T	0	JPY	2,530.500000	0.00	0.00		0.000000	ACT/365					804,846.39	0.00	804,810.44
JP3433500000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(35.95)	92.00	0.00	(35.95)	0.00	804,810.44
SOFTBANK GROUP CORP. CMN															
9984.T	0	JPY	9,185.000000	0.00	0.00		0.000000	ACT/365					(75,511.31)	0.00	(75,587.97)
JP3436100006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(76.67)	92.00	0.00	(76.67)	0.00	(75,587.97)
SOJITZ CORPORATION CMN															
2768.T	(2,600)	JPY	3,242.000000	(8,260,200.00)	(8,429,200.00)		0.227000	ACT/365					(362,726.19)	0.00	(362,850.63)
JP3663900003	(2,600)	1.000000	3,242.000000	(8,080,634.20)	(8,429,200.00)	0.00	(25.000000)	4	(6.32)	(124.44)	92.00	0.00	(14.60)	0.00	(362,850.63)
SONY GROUP CMN															
6758.T	0	JPY	3,369.000000	0.00	0.00		0.000000	ACT/365					(217,472.22)	0.00	(217,694.44)
JP3435000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(222.22)	92.00	0.00	(222.22)	0.00	(217,694.44)
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(5,700)	JPY	6,147.000000	(35,942,600.00)	(35,037,900.00)		0.227000	ACT/365					(356,690.89)	(16,800.00)	(374,230.08)
JP3164630000	(5,800)	1.000000	6,147.000000	(35,412,109.41)	(35,037,900.00)	0.00	(25.000000)	4	(25.95)	(739.19)	92.00	(16,800.00)	(92.33)	0.00	(374,232.63)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SUBARU CORPORATION CMN															
7270.T	(1,500)	JPY	2,821.000000	(4,735,350.00)	(4,231,500.00)		0.227000	ACT/365					(448,633.04)	0.00	(448,699.88)
JP3814800003	(1,700)	1.000000	2,821.000000	(4,530,213.85)	(4,231,500.00)	0.00	(25.000000)	4	(4.26)	(66.84)	92.00	0.00	(44.67)	0.00	(448,699.88)
SUMCO CMN															
3436.T	0	JPY	1,183.000000	0.00	0.00		0.000000	ACT/365					167,586.35	0.00	167,577.91
JP3222930003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.44)	92.00	0.00	(8.44)	0.00	167,577.91
SUMITOMO CORPORATION CMN															
8053.T	(3,600)	JPY	3,428.000000	(21,287,700.00)	(12,340,800.00)		0.227000	ACT/365					(168,686.87)	0.00	(169,347.82)
JP3404600003	(6,300)	1.000000	3,428.000000	(21,265,819.12)	(12,340,800.00)	0.00	(25.000000)	4	(13.55)	(660.94)	92.00	0.00	(565.00)	0.00	(169,347.82)
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(47,600)	JPY	563.000000	(26,771,800.00)	(26,798,800.00)		0.227000	ACT/365					61,507.98	0.00	60,866.28
JP3495000006	(47,300)	1.000000	563.000000	(26,694,680.53)	(26,798,800.00)	0.00	(25.000000)	4	(17.35)	(641.70)	92.00	0.00	(8.07)	0.00	60,866.28
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,294.000000	0.00	0.00		0.000000	ACT/365					(133,670.75)	0.00	(133,690.98)
JP3409800004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.23)	92.00	0.00	(20.23)	0.00	(133,690.98)
SUMITOMO METAL MNG CMN															
5713.T	(3,800)	JPY	3,613.000000	(9,533,700.00)	(13,729,400.00)		0.227000	ACT/365					(28,125.45)	(78,400.00)	(106,586.00)
JP3402600005	(2,700)	1.000000	3,613.000000	(9,641,633.25)	(13,729,400.00)	0.00	(25.000000)	4	(5.34)	(60.56)	92.00	(78,400.00)	(5.21)	0.00	(106,597.92)
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	0	JPY	3,764.000000	0.00	0.00		0.000000	ACT/365					3,047,582.65	0.00	3,047,205.87
JP3890350006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(376.78)	92.00	0.00	(376.78)	0.00	3,047,205.87
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,692.000000	0.00	0.00		0.000000	ACT/365					(355,857.93)	0.00	(356,046.22)
JP3892100003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(188.29)	92.00	0.00	(188.29)	0.00	(356,046.22)
SUNWELS CMN															
9229.T	(2,700)	JPY	710.000000	(1,706,400.00)	(1,917,000.00)		0.227000	ACT/365					(15,223.62)	0.00	(17,192.12)
JP3324410004	(2,400)	1.000000	710.000000	(1,686,990.34)	(1,917,000.00)	0.00	(500.000000)	4	(223.26)	(1,968.50)	92.00	0.00	0.00	0.00	(17,192.12)
SYSMEX CORP CMN															
6869.T	0	JPY	2,916.500000	0.00	0.00		0.000000	ACT/365					(40,134.47)	0.00	(40,142.63)
JP3351100007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.16)	92.00	0.00	(8.16)	0.00	(40,142.63)
T&D HOLDINGS, INC. CMN															
8795.T	0	JPY	2,905.500000	0.00	0.00		0.000000	ACT/365					5,339.73	0.00	5,338.12
JP3539220008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.61)	92.00	0.00	(1.61)	0.00	5,338.12
TAIHEIYO CEMENT CORPORATION CMN															
5233.T	(27,900)	JPY	3,587.000000	(100,899,600.00)	(100,077,300.00)		0.227000	ACT/365					6,162,911.13	(240,000.00)	5,921,630.33
JP3449020001	(28,200)	1.000000	3,587.000000	(107,244,600.00)	(100,077,300.00)	0.00	(25.000000)	4	(24.12)	(1,280.80)	92.10	(240,000.00)	(29.07)	0.00	5,921,593.84

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TAISEI CORPORATION CMN															
1801.T	0	JPY	6,639.000000	0.00	0.00		0.000000	ACT/365					394,729.72	0.00	394,623.25
JP3443600006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(106.47)	92.00	0.00	(106.47)	0.00	394,623.25
TAIYO YUDEN CMN															
6976.T	(16,600)	JPY	2,269.000000	(36,446,800.00)	(37,665,400.00)		0.227000	ACT/365					(1,881,485.08)	0.00	(1,882,177.31)
JP3452000007	(16,300)	1.000000	2,269.000000	(35,105,559.02)	(37,665,400.00)	0.00	(25.000000)	4	(31.31)	(692.23)	92.00	0.00	0.00	0.00	(1,882,177.31)
TAKASHIMAYA CO LTD CMN															
8233.T	(6,500)	JPY	1,264.000000	(8,424,000.00)	(8,216,000.00)		0.227000	ACT/365					(45,231.13)	0.00	(45,297.50)
JP3456000003	(6,500)	1.000000	1,264.000000	(8,170,768.87)	(8,216,000.00)	0.00	(25.000000)	4	(6.88)	(66.37)	92.00	0.00	0.00	0.00	(45,297.50)
TAZMO CO., LTD. CMN															
6266.T	0	JPY	2,142.000000	0.00	0.00		0.000000	ACT/365					414.40	0.00	310.23
JP3468000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(104.18)	100.00	0.00	(104.18)	0.00	310.23
TDK CORP CMN															
6762.T	(1,700)	JPY	2,072.500000	0.00	(3,523,250.00)		0.000000	ACT/365					151,431.66	(63,000.00)	87,575.37
JP3538800008	0	1.000000	2,072.500000	0.00	(3,523,250.00)	0.00	(25.000000)	0	0.00	(856.29)	92.00	(63,000.00)	(856.29)	0.00	87,565.79
TEIJIN LTD CMN															
3401.T	(5,400)	JPY	1,338.000000	(7,095,600.00)	(7,225,200.00)		0.227000	ACT/365					(227,422.51)	0.00	(227,478.55)
JP3544000007	(5,400)	1.000000	1,338.000000	(6,981,036.20)	(7,225,200.00)	0.00	(25.000000)	4	(5.18)	(56.04)	92.00	0.00	(5.72)	0.00	(227,478.55)
TERUMO CORP CMN															
4543.T	(9,500)	JPY	3,062.000000	(29,155,500.00)	(29,089,000.00)		0.227000	ACT/365					(539,728.49)	(76,700.00)	(616,752.99)
JP3546800008	(9,500)	1.000000	3,062.000000	(28,999,114.93)	(29,089,000.00)	0.00	(25.000000)	4	(19.34)	(324.50)	92.00	(76,700.00)	(125.04)	0.00	(616,764.65)
THK CMN															
6481.T	(2,500)	JPY	3,680.000000	(10,368,400.00)	(9,200,000.00)		0.227000	ACT/365					(165,011.21)	0.00	(196,231.24)
JP3539250005	(2,800)	1.000000	3,680.000000	(10,121,628.55)	(9,200,000.00)	0.00	(25.000000)	4	(8.07)	(308.02)	92.00	(30,912.00)	(131.08)	0.00	(196,230.30)
TOHO GAS CO., LTD. CMN															
9533.T	(600)	JPY	4,251.000000	(1,688,400.00)	(2,550,600.00)		0.227000	ACT/365					(88,260.06)	0.00	(88,274.26)
JP3600200004	(400)	1.000000	4,251.000000	(1,609,195.40)	(2,550,600.00)	0.00	(25.000000)	4	(1.56)	(14.20)	92.00	0.00	0.00	0.00	(88,274.26)
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(13,900)	JPY	1,186.000000	(14,340,600.00)	(16,485,400.00)		0.227000	ACT/365					(81,316.34)	0.00	(81,423.43)
JP3605400005	(12,400)	1.000000	1,186.000000	(14,625,349.29)	(16,485,400.00)	0.00	(25.000000)	4	(7.27)	(107.09)	92.00	0.00	0.00	0.00	(81,423.43)
TOKYO ELECTRON LTD CMN															
8035.T	0	JPY	24,185.000000	0.00	0.00		0.000000	ACT/365					(1,386,005.99)	(26,500.00)	(1,412,741.79)
JP3571400005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(235.80)	92.00	(26,500.00)	(235.80)	0.00	(1,412,745.82)
TOKYO GAS CMN															
9531.T	0	JPY	4,370.000000	0.00	0.00		0.000000	ACT/365					138,126.15	0.00	137,965.39
JP3573000001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(160.76)	92.00	0.00	(160.76)	0.00	137,965.39

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TOKYO KEIKI INC. CMN															
7721.T	(1,000)	JPY	3,240.000000	(3,230,000.00)	(3,240,000.00)		0.227000	ACT/365					19,288.13	0.00	19,181.24
JP3624000000	(1,000)	1.000000	3,240.000000	(3,259,288.13)	(3,240,000.00)	0.00	(40.000000)	4	(15.13)	(106.89)	92.00	0.00	0.00	0.00	19,181.24
TOKYO SEIMITSU CMN															
7729.T	0	JPY	7,357.000000	0.00	0.00		0.000000	ACT/365					0.00	(11,400.00)	(11,400.00)
JP3580200008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(11,400.00)	0.00	0.00	(11,401.73)
TOKYO STEEL MFG CO LTD CMN															
5423.T	0	JPY	1,491.000000	0.00	0.00		0.000000	ACT/365					69,544.09	0.00	69,527.49
JP3579800008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(16.60)	92.00	0.00	(16.60)	0.00	69,527.49
TOPCON CMN															
7732.T	(4,800)	JPY	2,838.500000	(13,142,200.00)	(13,624,800.00)		0.227000	ACT/365					(34,233.44)	0.00	(34,308.16)
JP3630400004	(4,600)	1.000000	2,838.500000	(13,014,404.01)	(13,624,800.00)	0.00	(25.000000)	4	(9.08)	(74.72)	92.00	0.00	0.00	0.00	(34,308.16)
TOPPAN PRINTING CO LTD CMN															
7911.T	(2,100)	JPY	4,209.000000	(8,725,232.82)	(8,838,900.00)		0.227000	ACT/365					824,466.37	0.00	824,390.51
JP3629000005	(2,100)	1.000000	4,209.000000	(8,725,232.82)	(8,838,900.00)	0.00	(25.000000)	4	(5.50)	(75.86)	92.00	0.00	(53.86)	0.00	824,390.51
TOWA CORP CMN															
6315.T	0	JPY	1,546.000000	0.00	0.00		0.000000	ACT/365					(20,663.08)	0.00	(20,690.45)
JP3555700008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(27.38)	92.00	0.00	(27.38)	0.00	(20,690.45)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(27,900)	JPY	2,406.500000	(66,736,800.00)	(67,141,350.00)		0.227000	ACT/365					(812,348.25)	0.00	(813,873.77)
JP3613400005	(27,900)	1.000000	2,406.500000	(66,528,780.66)	(67,141,350.00)	0.00	(25.000000)	4	(43.35)	(1,525.52)	92.00	0.00	(27.46)	0.00	(813,873.77)
TOYO TIRE CORPORATION CMN															
5105.T	0	JPY	2,445.500000	0.00	0.00		0.000000	ACT/365					(64,467.34)	0.00	(64,472.33)
JP3610600003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.00)	92.00	0.00	(5.00)	0.00	(64,472.33)
TOYOTA INDUSTRIES CMN															
6201.T	(18,500)	JPY	12,865.000000	(233,864,000.00)	(238,002,500.00)		0.227000	ACT/365					(19,827,459.32)	0.00	(19,829,284.19)
JP3634600005	(18,400)	1.000000	12,865.000000	(217,189,881.74)	(238,002,500.00)	0.00	(25.000000)	4	(251.07)	(1,824.86)	92.00	0.00	(17.64)	0.00	(19,829,284.19)
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(12,600)	JPY	1,833.000000	(21,247,200.00)	(23,095,800.00)		0.227000	ACT/365					3,794,832.81	0.00	3,657,905.52
JP3802680003	(11,700)	1.000000	1,833.000000	(24,910,327.72)	(23,095,800.00)	0.00	(730.128200)	4	(4,095.26)	(136,927.30)	92.00	0.00	(6,671.03)	0.00	3,657,905.52
TSUMURA & CO ORD CMN															
4540.T	0	JPY	4,708.000000	0.00	0.00		0.000000	ACT/365					0.00	(20,400.00)	(20,400.00)
JP3535800001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(20,400.00)	0.00	0.00	(20,403.10)
TSURUHA HOLDINGS CMN															
3391.T	0	JPY	8,725.000000	0.00	0.00		0.000000	ACT/365					13,393.63	0.00	13,393.11
JP3536150000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.52)	100.00	0.00	(0.52)	0.00	13,393.11

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
UBE INDUSTRIES LTD CMN															
4208.T	(800)	JPY	2,410.500000	0.00	(1,928,400.00)		0.000000	ACT/365					3,174.44	0.00	3,174.44
JP3158800007	0	1.000000	2,410.500000	0.00	(1,928,400.00)	0.00	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	3,174.44
ULVAC, INC. CMN															
6728.T	(700)	JPY	6,166.000000	(4,856,000.00)	(4,316,200.00)		0.227000	ACT/365					(4,898.93)	0.00	(5,040.31)
JP3126190002	(800)	1.000000	6,166.000000	(4,913,559.89)	(4,316,200.00)	0.00	(25.000000)	4	(2.70)	(141.37)	92.00	0.00	(47.74)	0.00	(5,040.31)
UNICHARM CMN															
8113.T	(21,700)	JPY	1,302.500000	(38,790,000.00)	(28,264,250.00)		0.227000	ACT/365					484,286.38	0.00	281,622.38
JP3951600000	(30,000)	1.000000	1,302.500000	(39,555,228.74)	(28,264,250.00)	0.00	(25.000000)	4	(19.68)	(264.01)	92.00	(202,400.00)	(140.34)	0.00	281,628.51
WELCIA HOLDINGS CMN															
3141.T	(600)	JPY	2,053.500000	(4,141,500.00)	(1,232,100.00)		0.227000	ACT/365					(195,693.81)	0.00	(195,896.81)
JP3274280001	(2,200)	1.000000	2,053.500000	(4,207,674.31)	(1,232,100.00)	0.00	(25.000000)	4	(2.20)	(203.01)	92.00	0.00	(203.02)	0.00	(195,896.81)
WEST HOLDINGS CORPORATION CMN															
1407.T	(7,000)	JPY	1,813.000000	0.00	(12,691,000.00)		0.227000	ACT/365					(250,099.38)	0.00	(250,155.12)
JP3154750008	0	1.000000	1,813.000000	0.00	(12,691,000.00)	0.00	(25.000000)	1	0.00	(55.74)	92.00	0.00	(55.74)	0.00	(250,155.12)
WEST JAPAN RAILWAY CO CMN															
9021.T	0	JPY	2,797.000000	0.00	0.00		0.000000	ACT/365					(181,210.71)	0.00	(181,731.36)
JP3659000008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(520.64)	92.00	0.00	(520.64)	0.00	(181,731.36)
YAMAHA CORPORATION CMN															
7951.T	(51,300)	JPY	1,129.500000	(55,822,400.00)	(57,943,350.00)		0.227000	ACT/365					(1,552,108.98)	0.00	(1,552,950.78)
JP3942600002	(50,200)	1.000000	1,129.500000	(55,117,441.48)	(57,943,350.00)	0.00	(25.000000)	4	(39.56)	(841.80)	92.00	0.00	(15.10)	0.00	(1,552,950.78)
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(4,500)	JPY	4,067.000000	(11,158,000.00)	(18,301,500.00)		0.227000	ACT/365					(310,082.23)	0.00	(310,162.86)
JP3932000007	(2,800)	1.000000	4,067.000000	(10,930,889.45)	(18,301,500.00)	0.00	(25.000000)	4	(8.44)	(80.63)	92.00	0.00	(6.13)	0.00	(310,162.86)
ZENSHO HOLDINGS CO., LTD. CMN															
7550.T	0	JPY	8,964.000000	0.00	0.00		0.000000	ACT/365					(42,271.81)	0.00	(42,276.36)
JP3429300001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.55)	92.00	0.00	(4.55)	0.00	(42,276.36)
TOTAL Short				(4,453,242,133.47)	(4,619,355,810.00)	0.00							(122,834,141.23)	(3,356,860.00)	(134,947,596.66)
TOTAL JPY				(4,361,147,006.72)	(4,619,355,810.00)	0.00			(39,070.91)	(1,064,517.45)		(11,048,937.99)	(175,494.03)	0.00	(134,947,059.02)
				(504,815,138.73)	(794,115,060.00)	0.00			(90,684.73)	(2,574,590.44)		(1,043,286.09)	(606,499.12)	0.00	(83,562,179.53)
				(410,495,251.63)	(794,115,060.00)	0.00								0.00	(83,561,775.83)
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(140,605)	NZD	12.600000	(1,755,067.44)	(1,771,623.00)		4.250000	ACT/365					16,944.96	(6,793.76)	15,560.17
NZIFTE0003S3	(137,977)	1.000000	12.600000	(1,751,610.63)	(1,771,623.00)	0.00	(35.000000)	3	187.13	5,408.97	100.00	(6,793.76)	320.57	0.00	15,563.28

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066831553 (Cont.)															
NZD (Cont.)															
Short (Cont.)															
SPARK NEW ZEALAND LIMITED CMN															
SPK.NZ	0	NZD	2.950000	0.00	0.00		0.000000	ACT/365					5,308.73	0.00	5,399.04
NZTELE0001S4	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	90.31	100.00	0.00	90.31	0.00	5,399.04
TOTAL Short				(1,755,067.44)	(1,771,623.00)				187.13	5,499.27		(6,793.76)	410.88	0.00	20,959.20
				(1,751,610.63)	(1,771,623.00)	0.00									20,962.31
SGD															
Long															
COMFORTDELGRO CORPORATION LIMITED CMN															
CMDG.SI	0	SGD	1.470000	0.00	0.00		0.000000	ACT/365					(5,697.75)	0.00	(6,178.63)
SG1N31909426	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(480.88)	100.00	0.00	(480.88)	0.00	(6,178.63)
KEPPEL LTD CMN															
KPLM.SI	70,200	SGD	6.870000	454,860.00	482,274.00		2.112300	ACT/365					4,331.08	0.00	6,200.23
SG1U68934629	66,500	1.000000	6.840000	450,559.92	480,168.00	2,106.00	20.000000	1	(28.57)	(236.86)	100.00	0.00	0.00	0.00	6,200.23
OCBC LTD CMN															
OCBC.SI	52,400	SGD	16.640000	875,080.00	871,936.00		2.112300	ACT/365					12,362.43	0.00	9,005.08
SG1S04926220	52,400	1.000000	16.690000	864,896.93	874,556.00	(2,620.00)	20.000000	1	(54.85)	(737.35)	100.00	0.00	(88.26)	0.00	9,005.08
SINGAPORE EXCHANGE LTD CMN															
SGXL.SI	110,100	SGD	12.510000	1,381,755.00	1,377,351.00		2.112300	ACT/365					16,066.10	0.00	(11,693.27)
SG1J26887955	110,100	1.000000	12.740000	1,386,607.90	1,402,674.00	(25,323.00)	20.000000	1	(87.82)	(2,436.37)	100.00	0.00	0.00	0.00	(11,693.27)
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.090000	163,680.00	163,152.00		2.112300	ACT/365					(1,052.72)	0.00	(708.56)
SG1T75931496	52,800	1.000000	3.080000	163,676.72	162,624.00	528.00	20.000000	1	(10.37)	(183.85)	100.00	0.00	0.00	0.00	(708.56)
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	14,500	SGD	36.550000	527,220.00	529,975.00		2.112300	ACT/365					1,663.68	0.00	4,705.52
SG1M31001969	14,500	1.000000	36.330000	525,121.32	526,785.00	3,190.00	20.000000	1	(33.28)	(148.16)	100.00	0.00	0.00	0.00	4,705.52
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	36,400	SGD	3.080000	112,476.00	112,112.00		2.112300	ACT/365					2,040.40	0.00	1,208.71
SG1T56930848	36,400	1.000000	3.100000	110,799.60	112,840.00	(728.00)	20.000000	1	(7.03)	(103.69)	100.00	0.00	0.00	0.00	1,208.71
TOTAL Long				3,515,071.00	3,536,800.00				(221.91)	(4,327.16)		0.00	29,713.23	0.00	2,539.07
				3,501,662.38	3,559,647.00	(22,847.00)							(569.14)	0.00	2,539.07
Short															
CITY DEVELOPMENTS CMN															
CTDM.SI	0	SGD	5.120000	0.00	0.00		0.000000	ACT/365					(1,442.44)	0.00	(1,263.62)
SG1R8902252	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	178.82	100.00	0.00	178.82	0.00	(1,263.62)
GENTING SINGAPORE LTD CMN															
GENS.SI	0	SGD	0.770000	0.00	0.00		0.000000	ACT/365					856.43	0.00	1,306.41
SGXE21576413	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	449.97	100.00	0.00	449.97	0.00	1,306.41

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066831553 (Cont.)															
SGD (Cont.)															
Short (Cont.)															
SATS LTD CMN															
SATS.SI	(156,800)	SGD	3.640000	(578,864.00)	(570,752.00)		2.112300	ACT/365					20,561.37	(2,785.50)	19,233.75
SG152882764	(157,300)	1.000000	3.640000	(591,462.49)	(570,752.00)	0.00	(20.000000)	1	31.06	1,457.88	100.00	(2,785.50)	122.35	0.00	19,233.99
SEATRIUM LIMITED CMN															
SEAT.SI	(127,800)	SGD	2.070000	(162,565.00)	(264,546.00)		2.112300	ACT/365					(8,723.51)	0.00	(8,788.63)
SGXE34184239	(79,300)	1.000000	2.068203	(155,427.49)	(264,316.40)	(229.60)	(129.319000)	1	3.24	164.48	100.00	0.00	0.00	0.00	(8,788.63)
SEBMCORP INDUSTRIES CMN															
SCIL.SI	0	SGD	5.530000	0.00	0.00		0.000000	ACT/365					(6,272.14)	0.00	(6,126.78)
SG1R50925390	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	145.36	100.00	0.00	145.36	0.00	(6,126.78)
TOTAL Short				(741,429.00)	(835,298.00)	(229.60)			34.29	2,396.50		(2,785.50)	4,979.71	(2,785.50)	4,361.12
				(746,889.98)	(835,068.40)								896.50	0.00	4,361.36
TOTAL SGD				2,773,642.00	2,701,502.00	(23,076.60)			(187.61)	(1,930.65)		(2,785.50)	34,692.94	(2,785.50)	6,900.19
				2,754,772.40	2,724,578.60								327.36	0.00	6,900.43
USD															
Long															
ABB INDIA LIMITED CMN															
ABB.NS	786	INR	80.368736	63,600.51	63,169.83		4.330000	ACT/360					0.00	0.00	(348.54)
INE117A01022	786	85.751007	80.727479	63,451.80	63,451.80	(281.97)	75.000000	1	(8.96)	(66.56)	78.16	0.00	(0.69)	0.00	(358.42)
ADARO ENERGY INDONESIA TBK PT CMN															
ADRO.JK	0	IDR	0.155942	0.00	0.00		0.000000	ACT/360					1,684.75	0.00	1,678.58
ID1000111305	0	16223.999965	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.17)	85.00	0.00	(6.17)	0.00	1,678.58
AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	285,300	CNY	2.855991	869,949.31	814,814.26		4.330000	ACT/360					(5,238.39)	0.00	(60,514.97)
CNE000000RM5	285,300	7.317950	3.037131	871,731.87	866,493.47	(51,679.22)	50.000000	1	(116.93)	(3,597.36)	90.00	0.00	0.00	0.00	(60,514.97)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	75,000	CNY	1.054940	83,282.55	79,120.52		4.330000	ACT/360					(2,747.58)	0.00	(4,687.27)
CNE000001NND	75,000	7.317950	1.080203	83,762.81	81,015.23	(1,894.71)	50.000000	1	(11.23)	(44.99)	90.00	0.00	0.00	0.00	(4,687.27)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	24,200	CNY	1.197057	0.00	28,968.77		4.330000	ACT/360					(452.24)	0.00	(1,326.05)
CNE000001FB1	0	7.317950	1.233164	0.00	29,842.58	(873.81)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,326.05)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	3.036369	47,400.19	44,634.63		4.330000	ACT/360					(5,341.70)	0.00	(6,687.77)
CNE1000034D3	14,700	7.317950	3.113606	51,111.71	45,770.01	(1,135.38)	50.000000	1	(6.81)	(210.69)	90.00	0.00	0.00	0.00	(6,687.77)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600199.SH	0	CNY	1.762789	0.00	0.00		0.000000	ACT/360					(206.65)	0.00	(206.65)
CNE000000X61	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(206.65)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002226.ZK	125,700	CNY	0.728346	97,634.67	91,553.10		4.330000	ACT/360					(3,314.59)	0.00	(5,191.72)
CNE100000B57	125,100	7.317950	0.740166	95,909.10	93,038.82	(1,485.72)	50.000000	1	(12.89)	(391.42)	90.00	0.00	0.00	0.00	(5,191.72)
ANHUI XINBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003038.ZK	0	CNY	2.298458	0.00	0.00		0.000000	ACT/360					48.65	0.00	48.65
CNE100004CL0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	48.65
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	3,800	CNY	1.721794	7,102.12	6,542.82		4.330000	ACT/360					175.89	0.00	(117.26)
CNE000000XP6	3,800	7.317950	1.791689	6,632.53	6,808.42	(265.60)	50.000000	1	(0.90)	(27.54)	90.00	0.00	0.00	0.00	(117.26)
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300866.ZK	12,119	CNY	12.765870	161,820.09	154,709.58		4.330000	ACT/360					46,014.68	0.00	38,036.35
CNE1000047B9	12,119	7.317950	13.333880	137,349.17	161,593.29	(6,883.71)	50.000000	1	(18.77)	(1,094.63)	90.00	0.00	(521.27)	0.00	38,036.35
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	10,800	CNY	1.143763	11,828.66	12,352.64		4.330000	ACT/360					2,102.63	0.00	852.47
CNE000000784	10,600	7.317950	1.259098	11,257.63	13,598.26	(1,245.62)	50.000000	1	(1.52)	(4.54)	90.00	0.00	(0.41)	0.00	852.47
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	5.419724	87,290.46	86,715.59		4.330000	ACT/360					41,523.66	0.00	36,056.19
TW0003019006	16,000	32.843000	5.746951	52,775.31	91,951.22	(5,235.63)	30.000000	1	(7.08)	(231.85)	90.00	0.00	(10.72)	0.00	36,056.19
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	12,200	CNY	4.864750	61,956.75	59,349.95		4.330000	ACT/360					6,955.99	0.00	5,268.20
CNE100003GF5	12,200	7.317950	4.981769	56,581.47	60,777.58	(1,427.63)	50.000000	1	(7.67)	(260.16)	90.00	0.00	(24.47)	0.00	5,268.20
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	1.028977	0.00	0.00		0.000000	ACT/360					840.04	0.00	733.46
CNE1000000S2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(106.59)	90.00	0.00	(106.59)	0.00	733.46
BANK OF JIANGSU CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600919.SH	0	CNY	1.328241	0.00	0.00		0.000000	ACT/360					2,916.60	0.00	2,840.28
CNE100002G76	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(76.32)	90.00	0.00	(76.32)	0.00	2,840.28
BANK OF NINGBO CO., LTD CMN CLASS A SERIES NORTHBOUND															
002142.ZK	0	CNY	3.239978	0.00	0.00		0.000000	ACT/360					591.30	0.00	491.18
CNE1000005P7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(100.11)	90.00	0.00	(100.11)	0.00	491.18
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000595.ZK	0	CNY	0.881394	0.00	0.00		0.000000	ACT/360					(67.06)	0.00	(67.06)
CNE000000K09	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(67.06)
BARITO PACIFIC TIMBER PT SCRIPLESS															
BRPT.JK	0	IDR	0.057939	0.00	0.00		0.000000	ACT/360					5,785.21	0.00	5,723.08
ID1000085707	0	16223.999965	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(62.14)	85.00	0.00	(62.14)	0.00	5,723.08

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	0	CNY	4.051681	0.00	0.00		0.000000	ACT/360					(91.58)	0.00	(91.58)
CNE100002DZZ	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(91.58)
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300803.ZK	38,400	CNY	12.212437	551,436.94	468,957.56		4.330000	ACT/360					(18,464.04)	0.00	(54,851.89)
CNE000001QQ6	38,400	7.317950	13.103090	527,446.76	503,158.66	(34,201.09)	50.000000	1	(71.10)	(2,186.75)	90.00	0.00	(82.92)	0.00	(54,851.89)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	800	CNY	13.938330	11,233.05	11,150.66		4.330000	ACT/360					(737.33)	0.00	(1,042.18)
CNE100003RC9	800	7.317950	14.270693	12,153.88	11,416.55	(265.89)	50.000000	1	(1.62)	(38.96)	90.00	0.00	0.00	0.00	(1,042.18)
BEIJING JOIN-CHEER SOFTWARE CO LTD CMN CLASS A SERIES NORTHBOUND															
002279.ZK	0	CNY	0.839033	0.00	0.00		0.000000	ACT/360					(121.14)	0.00	(121.14)
CNE000001QL7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(121.14)
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
688111.SH	10,591	CNY	36.439167	432,744.32	385,927.21		4.330000	ACT/360					7,022.92	0.00	(20,679.67)
CNE100003PM2	10,391	7.317950	39.009791	418,589.84	413,152.70	(27,225.48)	50.000000	1	(56.36)	(477.11)	90.00	0.00	(301.44)	0.00	(20,679.67)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000786.ZK	62,100	CNY	4.401506	258,401.02	273,333.52		4.330000	ACT/360					12,287.23	0.00	27,565.31
CNE000000QS4	62,100	7.317950	4.139184	244,756.10	257,043.33	16,290.19	50.000000	1	(33.03)	(1,012.11)	90.00	0.00	0.00	0.00	27,565.31
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	0	CNY	1.227120	0.00	0.00		0.000000	ACT/360					(133.92)	0.00	(133.92)
CNE100000ZB0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(133.92)
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	0	CNY	3.598002	0.00	0.00		0.000000	ACT/360					(189.70)	0.00	(189.70)
CNE1000002BX1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(189.70)
BEIJING SDL TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002658.ZK	0	CNY	0.862263	0.00	0.00		0.000000	ACT/360					(1,872.61)	0.00	(1,918.37)
CNE100001FJ3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(45.76)	90.00	0.00	(45.76)	0.00	(1,918.37)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	0	CNY	2.541695	0.00	0.00		0.000000	ACT/360					227.35	0.00	227.35
CNE000000XH3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	227.35
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	157,000	CNY	2.294358	368,453.25	360,214.27		4.330000	ACT/360					(4,038.30)	0.00	(8,948.82)
CNE100000YL2	157,000	7.317950	2.316086	367,663.80	363,625.50	(3,411.23)	50.000000	1	(49.34)	(1,499.29)	90.00	0.00	0.00	0.00	(8,948.82)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	212,400	CNY	1.843412	404,622.45	391,540.80		4.330000	ACT/360					98,168.51	0.00	64,920.65
CNE100001S16	212,600	7.317950	1.992434	335,522.33	423,192.98	(31,652.18)	50.000000	1	(45.98)	(1,595.68)	90.00	0.00	(201.15)	0.00	64,920.65

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	0	CNY	2.880588	0.00	0.00		0.000000	ACT/360					(675.32)	0.00	(675.32)
CNE100001401	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(675.32)
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600266.SH	23,300	CNY	0.699649	16,110.88	16,301.83		4.330000	ACT/360					(2,456.29)	0.00	(2,450.94)
CNE000000Y52	23,300	7.317950	0.696464	18,685.36	16,227.61	74.22	50.000000	1	(2.47)	(68.87)	90.00	0.00	(0.15)	0.00	(2,450.94)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	14,400	CNY	1.382901	18,441.28	19,913.77		4.330000	ACT/360					(910.14)	0.00	(1,439.42)
CNE000001261	12,300	7.317950	1.415367	18,328.72	20,381.28	(467.51)	50.000000	1	(2.46)	(61.76)	90.00	0.00	0.00	0.00	(1,439.42)
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	9,656	INR	3.461184	32,852.29	33,421.19		4.330000	ACT/360					0.00	0.00	357.57
INE263A01024	9,656	85.751007	3.423670	33,058.96	33,058.96	362.23	75.000000	1	(4.66)	(4.66)	78.16	0.00	0.00	0.00	357.57
BOE TECHNOLOGY GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
000725.ZK	0	CNY	0.579397	0.00	0.00		0.000000	ACT/360					(158.02)	0.00	(158.02)
CNE0000016L5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	(13.95)	0.00	(158.02)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
600597.SH	7,700	CNY	1.151962	9,277.81	8,870.11		4.330000	ACT/360					(458.57)	0.00	(607.54)
CNE000001C99	7,700	7.317950	1.166236	9,438.58	8,980.02	(109.91)	50.000000	1	(1.26)	(39.07)	90.00	0.00	0.00	0.00	(607.54)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.600209	0.00	0.00		0.000000	ACT/360					(591.49)	0.00	(591.49)
CNE100002D38	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(591.49)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600258.SH	171,600	CNY	2.007393	349,616.64	344,468.60		4.330000	ACT/360					3,616.14	0.00	2,838.30
CNE0000012Q3	171,600	7.317950	2.003359	341,485.37	343,776.40	692.20	50.000000	1	(45.93)	(1,470.03)	90.00	0.00	(51.76)	0.00	2,838.30
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
300146.ZK	44,900	CNY	1.623405	76,355.41	72,890.91		4.330000	ACT/360					(3,379.05)	0.00	(4,710.52)
CNE100000Y84	44,900	7.317950	1.645568	77,686.07	73,886.00	(995.10)	50.000000	1	(10.40)	(336.38)	90.00	0.00	(14.50)	0.00	(4,710.52)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	1,100	CNY	37.045894	43,060.58	40,750.48		4.330000	ACT/360					(600.01)	0.00	(2,315.87)
CNE100001526	1,100	7.317950	38.600516	43,060.58	42,460.57	(1,710.08)	50.000000	1	(5.78)	(5.78)	90.00	0.00	0.00	0.00	(2,315.87)
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600906.SH	16,600	CNY	0.930588	9,961.05	15,447.77		4.330000	ACT/360					(729.11)	0.00	(1,318.06)
CNE100005295	9,700	7.317950	0.963541	10,134.11	15,994.79	(547.02)	50.000000	1	(1.36)	(41.93)	90.00	0.00	0.00	0.00	(1,318.06)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002367.ZK	366,000	CNY	0.911457	313,365.85	333,593.42		4.330000	ACT/360					(10,658.48)	0.00	(20,899.13)
CNE100000M39	322,800	7.317950	0.937899	312,873.48	343,271.20	(9,677.77)	50.000000	1	(41.98)	(562.88)	90.00	0.00	0.00	0.00	(20,899.13)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	2.070456	672,807.05	660,475.60		4.330000	ACT/360					21,188.94	0.00	14,757.92
TW0002882008	319,000	32.843000	2.082317	643,070.19	664,259.12	(3,783.53)	30.000000	1	(82.95)	(2,647.49)	90.00	0.00	0.00	0.00	14,757.92
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	202,200	CNY	0.416783	75,494.21	84,273.60		4.330000	ACT/360					(1,352.40)	0.00	(4,704.21)
CNE100001T15	168,100	7.317950	0.431872	74,122.89	87,324.48	(3,050.88)	50.000000	1	(9.96)	(300.93)	90.00	0.00	0.00	0.00	(4,704.21)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.560266	240,224.76	217,159.18		4.330000	ACT/360					(16,593.94)	0.00	(29,086.40)
CNE100002FF9	387,300	7.317950	0.589931	245,080.03	228,657.17	(11,497.99)	50.000000	1	(32.81)	(994.47)	90.00	0.00	0.00	0.00	(29,086.40)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	43,700	CNY	0.539769	10,033.33	23,587.89		4.330000	ACT/360					418.73	0.00	(394.37)
CNE100003N43	17,700	7.317950	0.557467	9,564.07	24,361.30	(773.41)	50.000000	1	(1.29)	(39.68)	90.00	0.00	0.00	0.00	(394.37)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,000	CNY	4.044849	83,604.32	129,435.16		4.330000	ACT/360					(5,756.45)	0.00	(4,250.18)
CNE1000010Q5	20,000	7.317950	3.987345	84,602.64	127,595.04	1,840.12	50.000000	1	(11.34)	(333.85)	90.00	0.00	0.00	0.00	(4,250.18)
CHAILEASE HOLDING CO LTD CMN															
5871.TW	0	TWD	3.668971	0.00	0.00		0.000000	ACT/360					3,087.41	0.00	2,997.53
KYG202881093	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(89.88)	100.00	0.00	(89.88)	0.00	2,997.53
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	6,700	CNY	5.908759	0.00	39,588.68		4.330000	ACT/360					(391.59)	0.00	658.85
CNE100001T56	0	7.317950	5.751977	0.00	38,538.25	1,050.44	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	658.85
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.884127	8,091.52	7,338.26		4.330000	ACT/360					(275.98)	0.00	(701.05)
CNE000000SH3	8,300	7.317950	0.931350	8,006.19	7,730.20	(391.95)	50.000000	1	(1.08)	(33.12)	90.00	0.00	0.00	0.00	(701.05)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	36,000	CNY	2.150876	83,684.30	77,431.52		4.330000	ACT/360					(15,097.28)	0.00	(17,807.27)
CNE100001JY4	35,700	7.317950	2.216054	94,222.62	79,777.95	(2,346.43)	50.000000	1	(12.50)	(363.55)	90.00	0.00	0.00	0.00	(17,807.27)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	0	CNY	2.045655	0.00	0.00		0.000000	ACT/360					(14.34)	0.00	(14.34)
CNE100001VQ5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(14.34)
CHAROEN POKPHAND FOODS PCL SERIES NVDR															
CPF_n.BK	0	THB	0.672613	0.00	0.00		0.000000	ACT/360					(391.43)	0.00	(395.79)
TH0101010R14	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.36)	90.00	0.00	(4.36)	0.00	(395.79)
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603053.SH	196,400	CNY	1.317309	251,043.04	258,719.45		4.330000	ACT/360					(140.92)	0.00	(11,225.62)
CNE100003Y73	185,200	7.317950	1.369505	253,943.27	268,970.75	(10,251.30)	50.000000	1	(34.03)	(833.41)	90.00	0.00	0.00	0.00	(11,225.62)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	16,300	CNY	0.888227	0.00	14,478.10		4.327771	ACT/360					199.24	0.00	1,347.72
CNE100001P27	0	7.317950	0.807079	0.00	13,155.39	1,322.71	50.000000	0	0.00	(174.24)	90.00	0.00	(174.24)	0.00	1,347.72
CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300559.ZK	0	CNY	1.574211	0.00	0.00		0.000000	ACT/360					(1,682.30)	0.00	(1,754.17)
CNE100002DF4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(71.87)	90.00	0.00	(71.87)	0.00	(1,754.17)
CHENGDU XUGUANG ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
600353.SH	0	CNY	0.959285	0.00	0.00		0.000000	ACT/360					(737.09)	0.00	(812.91)
CNE000001D49	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(75.82)	90.00	0.00	(75.82)	0.00	(812.91)
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.808391	236,732.58	236,050.30		4.330000	ACT/360					5,255.12	0.00	12,038.93
TW0002610003	292,000	32.843000	0.782012	223,092.38	228,347.50	7,702.80	30.000000	1	(28.81)	(918.99)	90.00	0.00	0.00	0.00	12,038.93
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	1.028977	5,497.40	0.00		4.330000	ACT/360					(99.52)	0.00	(102.40)
CNE1000033L8	5,000	7.317950	0.000000	5,339.81	0.00	0.00	50.000000	1	(0.72)	(2.87)	90.00	0.00	(5.74)	0.00	(102.40)
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002939.ZK	8,300	CNY	1.072705	9,659.82	8,903.45		4.330000	ACT/360					(719.09)	38.84	(1,112.51)
CNE100003GD0	8,300	7.317950	1.119806	10,013.48	9,294.39	(390.94)	50.000000	1	(1.34)	(41.32)	90.00	38.84	0.00	0.00	(1,112.53)
CHINA HARZONE INDUSTRY CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
300527.ZK	0	CNY	1.068605	0.00	0.00		0.000000	ACT/360					124.07	0.00	124.07
CNE100002CH2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	124.07
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.437035	311,083.37	366,055.38		4.330000	ACT/360					(12,868.18)	716.46	(25,312.06)
CNE1000048J0	64,600	7.317950	4.577574	317,458.29	377,649.85	(11,594.47)	50.000000	1	(42.50)	(1,565.87)	90.00	716.46	(252.34)	0.00	(25,312.41)
CHINA LIFE INSURANCE COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
601628.SH	18,300	CNY	5.441415	106,540.88	99,577.89		4.330000	ACT/360					23,512.25	0.00	17,504.49
CNE000001Q93	18,300	7.317950	5.724664	105,142.28	104,761.35	(5,183.46)	50.000000	1	(14.13)	(824.29)	90.00	0.00	(571.68)	0.00	17,504.49
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	286,000	CNY	2.488402	703,827.28	711,682.92		4.330000	ACT/360					(10,252.81)	0.00	(48,367.82)
CNE100000HK9	262,800	7.317950	2.611792	697,371.57	746,972.47	(35,289.56)	50.000000	1	(93.65)	(2,825.45)	90.00	0.00	0.00	0.00	(48,367.82)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	98,600	CNY	4.412438	468,770.21	435,066.38		4.330000	ACT/360					28,865.34	0.00	3,692.30
CNE1000008M8	100,400	7.317950	4.654021	459,995.83	458,886.47	(23,820.09)	50.000000	1	(61.84)	(1,352.94)	90.00	0.00	(734.66)	0.00	3,692.30
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	616,662	CNY	0.822635	462,351.58	507,287.59		4.330000	ACT/360					(9,060.31)	0.00	(29,664.95)
CNE100003MP2	543,762	7.317950	0.854037	473,854.93	526,652.31	(19,364.72)	50.000000	1	(63.42)	(1,239.91)	90.00	0.00	0.00	0.00	(29,664.95)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	652,000	CNY	0.866363	464,064.89	564,868.58		4.330000	ACT/360					(19,002.21)	0.00	(32,470.68)
CNE000001FG0	508,900	7.317950	0.884895	472,590.01	576,951.46	(12,082.88)	50.000000	1	(63.29)	(1,385.60)	90.00	0.00	(91.79)	0.00	(32,470.68)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
600088.SH	0	CNY	2.429642	0.00	0.00		0.000000	ACT/360					(187.67)	0.00	(187.67)
CNE000000QY2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(187.67)
CHINA TOURISM GROUP DUTY FREE CORP LTD CMN CLASS A SERIES NORTHBOUND															
601888.SH	0	CNY	8.841274	0.00	0.00		0.000000	ACT/360					(354.56)	0.00	(354.56)
CNE100000G29	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(354.56)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	227,600	CNY	3.305571	727,201.70	752,347.86		4.330000	ACT/360					55,343.50	0.00	44,492.45
CNE000000YH1	217,400	7.317950	3.340561	675,578.60	760,311.70	(7,963.85)	50.000000	1	(91.36)	(2,887.20)	90.00	0.00	(125.78)	0.00	44,492.45
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	0.978416	52,005.00	47,159.66		4.330000	ACT/360					(70.36)	0.00	(3,158.16)
CNE100000KW8	48,200	7.317950	1.036503	50,357.14	49,959.44	(2,799.79)	50.000000	1	(6.78)	(288.00)	90.00	0.00	(79.35)	0.00	(3,158.16)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	228,200	CNY	3.990189	0.00	910,561.02		4.327771	ACT/360					(1,614.65)	0.00	(11,931.23)
CNE000001G87	0	7.317950	4.035397	0.00	920,877.60	(10,316.58)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(11,931.23)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
688595.SH	0	CNY	4.259390	0.00	0.00		0.000000	ACT/360					(123.31)	0.00	(123.31)
CNE1000042K1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(123.31)
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603100.SH	6,200	CNY	2.850525	18,546.03	17,673.26		4.330000	ACT/360					43.70	0.00	(647.61)
CNE100001VY9	6,300	7.317950	2.942904	18,875.23	18,246.00	(572.75)	50.000000	1	(2.53)	(118.56)	90.00	0.00	(42.02)	0.00	(647.61)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	519,600	CNY	1.366503	764,554.06	710,034.91		4.330000	ACT/360					(3,183.41)	3,082.55	(43,883.50)
CNE000001GT1	499,900	7.317950	1.444975	726,087.69	750,808.91	(40,774.00)	50.000000	1	(97.95)	(3,008.65)	90.00	3,082.55	0.00	0.00	(43,884.99)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	213,800	CNY	1.910371	221,657.48	408,437.34		4.330000	ACT/360					(11,346.22)	0.00	(16,391.49)
CNE100000WX1	111,800	7.317950	1.931775	225,092.20	413,013.41	(4,576.07)	50.000000	1	(30.15)	(469.19)	90.00	0.00	0.00	0.00	(16,391.49)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	25,600	CNY	0.810336	20,715.70	20,744.61		4.330000	ACT/360					783.16	0.00	366.14
CNE100003NZ9	25,600	7.317950	0.826198	20,367.51	21,150.67	(406.06)	50.000000	1	(2.74)	(10.95)	90.00	0.00	0.00	0.00	366.14
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	0	CNY	3.449053	0.00	0.00		0.000000	ACT/360					(50.26)	0.00	(50.26)
CNE100000V20	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(50.26)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHROMA ATE INC. CMN															
2360.TW	8,000	TWD	11.950796	98,384.64	95,606.37		4.330000	ACT/360					(1,498.85)	0.00	(6,064.26)
TW0002360005	8,000	32.843000	12.469512	101,254.94	99,756.10	(4,149.73)	30.000000	1	(13.00)	(415.68)	90.00	0.00	0.00	0.00	(6,064.26)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	322,000	CNY	1.210722	411,789.06	389,852.35		4.330000	ACT/360					(41,801.03)	0.00	(51,797.20)
CNE100004M35	322,000	7.317950	1.235883	438,758.17	397,954.33	(8,101.98)	50.000000	1	(58.49)	(1,894.19)	90.00	0.00	(82.74)	0.00	(51,797.20)
CINDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601059.SH	0	CNY	1.950000	0.00	0.00		0.000000	ACT/360					6,853.80	0.00	6,656.71
CNE100005VS2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(197.09)	90.00	0.00	(197.09)	0.00	6,656.71
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600030.SH	74,300	CNY	3.751050	307,436.39	278,703.05		4.330000	ACT/360					(19,881.65)	2,222.66	(36,250.21)
CNE000001DB6	74,300	7.317950	3.983503	315,737.63	295,974.27	(17,271.22)	50.000000	1	(42.25)	(1,319.99)	90.00	2,222.66	(15.20)	0.00	(36,251.28)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	405,000	CNY	0.910091	305,087.72	368,586.83		4.330000	ACT/360					(27,921.43)	0.00	(40,549.37)
CNE000000MS3	311,200	7.317950	0.938021	320,732.62	379,898.69	(11,311.86)	50.000000	1	(42.81)	(1,316.08)	90.00	0.00	0.00	0.00	(40,549.37)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	22	CNY	35.362362	639,693.57	777.97		4.330000	ACT/360					9,619.92	0.00	9,512.91
CNE100003662	17,922	7.317950	36.325399	639,693.57	799.16	(21.19)	50.000000	1	(85.83)	(85.83)	90.00	0.00	(379.51)	0.00	9,512.91
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601919.SH	0	CNY	2.053854	0.00	0.00		0.000000	ACT/360					20,096.26	0.00	19,664.56
CNE100000601	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(431.69)	90.00	0.00	(431.69)	0.00	19,664.56
CP ALL PCL NVDR CMN															
CPALL_n.BK	0	THB	1.630355	0.00	0.00		0.000000	ACT/360					(393.07)	0.00	(474.78)
TH0737010R15	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(81.71)	90.00	0.00	(81.71)	0.00	(474.78)
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,448,500	CNY	1.087736	1,656,062.81	1,575,586.06		4.330000	ACT/360					80,668.46	0.00	(7,401.31)
CNE100000CP9	1,448,500	7.317950	1.144387	1,592,026.97	1,657,644.57	(82,058.51)	50.000000	1	(214.49)	(6,011.25)	90.00	0.00	(482.01)	0.00	(7,401.31)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	2,800	CNY	3.346566	0.00	9,370.38		4.327251	ACT/360					0.00	0.00	(191.13)
CNE1000031T5	0	7.317950	3.414828	0.00	9,561.52	(191.13)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(191.13)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.362403	95,108.04	88,692.46		4.330000	ACT/360					(19,255.34)	0.00	(21,516.20)
CNE100004074	65,100	7.317950	1.390198	109,757.23	90,501.89	(1,809.43)	50.000000	1	(14.52)	(451.43)	90.00	0.00	0.00	0.00	(21,516.20)
DAXIN MATERIALS CORPORATION CMN															
5234.TW	5,000	TWD	5.937338	28,192.62	29,686.69		4.330000	ACT/360					(2,410.28)	0.00	(1,815.59)
TW0005234009	5,000	32.843000	5.792683	31,373.69	28,963.42	723.28	30.000000	1	(4.01)	(128.59)	90.00	0.00	0.00	0.00	(1,815.59)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.560826	0.00	0.00		0.000000	ACT/360					164.71	0.00	164.71
CNE100002JR6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	164.71
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688668.SH	0	CNY	6.232620	0.00	0.00		0.000000	ACT/360					(60.74)	0.00	(60.74)
CNE100005XN9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(60.74)
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301029.ZK	12,600	CNY	3.241345	43,956.76	40,840.95		4.330000	ACT/360					(649.82)	0.00	(2,516.45)
CNE100004N75	12,400	7.317950	3.375804	42,783.84	42,535.13	(1,694.18)	50.000000	1	(5.76)	(172.45)	90.00	0.00	(4.93)	0.00	(2,516.45)
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300354.ZK	0	CNY	4.728100	0.00	0.00		0.000000	ACT/360					6.44	0.00	6.44
CNE100001P19	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	6.44
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	0	CNY	2.422810	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(31.47)
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300059.ZK	35,500	CNY	3.278240	331,899.97	116,377.54		4.330000	ACT/360					(4,937.21)	0.00	(14,469.37)
CNE100000MD4	91,300	7.317950	3.526022	328,552.34	125,173.78	(8,796.24)	50.000000	1	(44.13)	(735.91)	90.00	0.00	(529.28)	0.00	(14,469.37)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	256,200	CNY	1.370602	289,350.74	351,148.34		4.330000	ACT/360					(23,937.01)	0.00	(35,667.18)
CNE000001K32	189,700	7.317950	1.412960	290,049.53	362,000.32	(10,851.98)	50.000000	1	(38.91)	(878.19)	90.00	0.00	0.00	0.00	(35,667.18)
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	2,600	CNY	2.211002	0.00	5,748.60		4.327251	ACT/360					2,234.74	0.00	2,125.05
CNE100000L71	0	7.317950	2.242057	0.00	5,829.35	(80.74)	50.000000	0	0.00	(28.95)	90.00	0.00	(28.95)	0.00	2,125.05
ESTUN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
002747.ZK	0	CNY	2.474737	0.00	0.00		0.000000	ACT/360					48.25	0.00	48.25
CNE100001X35	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	48.25
EVA AIRWAYS CORPORATION CMN															
2618.TW	457,000	TWD	1.411260	633,058.34	644,945.65		4.330000	ACT/360					35,299.59	0.00	59,915.34
TW0002618006	457,000	32.843000	1.352134	582,625.64	617,925.24	27,020.41	30.000000	1	(75.35)	(2,404.66)	90.00	0.00	0.00	0.00	59,915.34
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	117,200	CNY	2.365417	184,957.38	277,226.82		4.330000	ACT/360					(6,946.75)	0.00	(16,791.79)
CNE100000FD8	70,100	7.317950	2.448514	180,313.24	286,965.79	(9,738.97)	50.000000	1	(24.26)	(106.06)	90.00	0.00	0.00	0.00	(16,791.79)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605305.SH	40,400	CNY	3.704589	158,481.28	149,665.41		4.330000	ACT/360					(5,109.46)	0.00	(12,413.78)
CNE1000052C7	40,400	7.317950	3.868792	161,379.98	156,299.20	(6,633.79)	50.000000	1	(21.61)	(670.54)	90.00	0.00	(7.97)	0.00	(12,413.78)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	58,400	CNY	1.944534	98,441.14	113,560.76		4.330000	ACT/360					(3,344.31)	0.00	(7,810.83)
CNE100001JN7	47,300	7.317950	2.013614	99,422.05	117,595.07	(4,034.31)	50.000000	1	(13.33)	(432.21)	90.00	0.00	(19.85)	0.00	(7,810.83)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	1,011,200	CNY	0.940154	1,097,739.72	950,683.73		4.330000	ACT/360					6,237.53	0.00	(18,910.73)
CNE000001KK2	1,167,000	7.317950	0.960028	1,113,054.54	970,780.31	(20,096.58)	50.000000	1	(149.12)	(5,051.68)	90.00	0.00	(1,154.57)	0.00	(18,910.73)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	50,900	CNY	5.710616	297,798.59	290,670.34		4.330000	ACT/360					32,990.65	0.00	32,495.76
CNE100000HT0	50,900	7.317950	5.691890	287,836.50	289,717.20	953.14	50.000000	1	(38.76)	(1,448.02)	90.00	0.00	(246.16)	0.00	32,495.76
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	2.023791	49,631.33	46,547.19		4.330000	ACT/360					(7,755.53)	0.00	(9,273.30)
CNE100001229	23,000	7.317950	2.079834	55,591.71	47,836.18	(1,288.99)	50.000000	1	(7.38)	(228.78)	90.00	0.00	0.00	0.00	(9,273.30)
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	15,000	TWD	0.823615	12,618.10	12,354.23		4.330000	ACT/360					(1,664.36)	0.00	(1,826.02)
TW0001326007	15,000	32.843000	0.832317	14,149.11	12,484.75	(130.52)	30.000000	1	(1.81)	(31.13)	90.00	0.00	0.00	0.00	(1,826.02)
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
603288.SH	0	CNY	6.158829	0.00	0.00		0.000000	ACT/360					3,615.15	0.00	3,586.23
CNE100001SL2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(28.92)	90.00	0.00	(28.92)	0.00	3,586.23
FOUNDER SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601901.SH	0	CNY	1.083637	0.00	0.00		0.000000	ACT/360					1,854.17	0.00	1,808.00
CNE1000015Y8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(46.16)	90.00	0.00	(46.16)	0.00	1,808.00
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	40,600	CNY	2.830028	73,679.97	114,899.12		4.330000	ACT/360					15,732.64	0.00	11,571.85
CNE1000031P3	23,800	7.317950	2.910834	68,658.64	118,179.86	(3,280.74)	50.000000	1	(9.28)	(880.05)	90.00	0.00	(740.90)	0.00	11,571.85
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	82,000	TWD	2.761623	228,180.42	226,453.13		4.330000	ACT/360					4,339.19	0.00	4,131.10
TW0002881000	82,000	32.843000	2.753049	221,410.82	225,750.02	703.11	30.000000	1	(28.53)	(911.20)	90.00	0.00	0.00	0.00	4,131.10
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600033.SH	1,499,500	CNY	0.524737	770,119.68	786,843.31		4.330000	ACT/360					39,381.33	8,607.76	37,289.41
CNE000001717	1,438,500	7.317950	0.529871	724,539.96	794,541.41	(7,698.10)	50.000000	1	(97.84)	(3,001.57)	90.00	8,607.76	(105.68)	0.00	37,285.27
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600660.SH	3,500	CNY	8.260510	29,539.46	28,911.79		4.330000	ACT/360					6,611.24	0.00	5,330.16
CNE000000230	3,500	7.317950	8.521447	27,086.23	29,825.06	(913.28)	50.000000	1	(3.67)	(367.81)	90.00	0.00	(255.40)	0.00	5,330.16
G-BITS NETWORK TECHNOLOGY(XIAMEN)CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603444.SH	0	CNY	28.693828	0.00	0.00		0.000000	ACT/360					646.61	0.00	632.87
CNE100002GK7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.74)	90.00	0.00	(13.74)	0.00	632.87

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	12.444742	15,654.93	16,178.16		4.330000	ACT/360					2,485.44	0.00	2,002.34
CNE1000040N9	1,300	7.317950	12.771246	14,117.18	16,602.62	(424.46)	50.000000	1	(1.92)	(58.65)	90.00	0.00	0.00	0.00	2,002.34
GD POWER DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600795.SH	0	CNY	0.605361	0.00	0.00		0.000000	ACT/360					2,751.23	0.00	2,633.78
CNE000000PC0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(117.45)	90.00	0.00	(117.45)	0.00	2,633.78
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	14.995585	77,263.03	74,977.93		4.330000	ACT/360					8,939.49	0.00	6,349.40
TW0003406005	5,000	32.843000	15.457317	68,347.09	77,286.59	(2,308.66)	30.000000	1	(8.86)	(281.44)	90.00	0.00	0.00	0.00	6,349.40
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	164,400	CNY	0.312929	0.00	51,445.56		4.330000	ACT/360					(1,626.06)	0.00	(1,371.08)
CNE000000MV7	0	7.317950	0.311378	0.00	51,190.57	254.99	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,371.08)
GEPIE ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	641,200	CNY	0.798038	544,691.24	511,701.77		4.330000	ACT/360					(12,047.76)	0.00	(30,178.04)
CNE000000T42	636,500	7.317950	0.823055	536,322.78	527,742.69	(16,040.92)	50.000000	1	(72.07)	(2,089.37)	90.00	0.00	(126.59)	0.00	(30,178.04)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.109880	156,375.38	152,122.38		4.330000	ACT/360					(4,008.43)	0.00	(11,914.83)
CNE0000008L2	68,800	7.317950	2.210572	156,308.51	159,382.22	(7,259.83)	50.000000	1	(20.97)	(646.57)	90.00	0.00	0.00	0.00	(11,914.83)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	39.125537	40,384.03	39,125.54		4.330000	ACT/360					4,950.27	0.00	2,461.58
TW0003443008	1,000	32.843000	41.463415	36,513.15	41,463.42	(2,337.88)	30.000000	1	(4.73)	(150.81)	90.00	0.00	0.00	0.00	2,461.58
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	181,500	CNY	1.533216	300,838.12	278,278.75		4.330000	ACT/360					(30,652.42)	0.00	(45,179.09)
CNE100000PH8	179,800	7.317950	1.605965	319,289.92	291,482.65	(13,203.89)	50.000000	1	(42.58)	(1,322.77)	90.00	0.00	(3.41)	0.00	(45,179.09)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	152,009	CNY	9.422038	1,402,530.86	1,432,234.51		4.330000	ACT/360					(32,900.29)	0.00	(63,746.88)
CNE100003RL0	142,209	7.317950	9.588848	1,398,592.47	1,457,591.21	(25,356.70)	50.000000	1	(187.70)	(5,489.88)	90.00	0.00	(86.36)	0.00	(63,746.88)
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.534583	151,000.39	138,265.91		4.330000	ACT/360					(19,147.87)	0.00	(25,019.61)
CNE100000650	90,100	7.317950	1.592309	162,614.91	143,467.04	(5,201.13)	50.000000	1	(21.66)	(670.61)	90.00	0.00	0.00	0.00	(25,019.61)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	4,200	CNY	1.493588	0.00	6,273.07		4.327771	ACT/360					(17.29)	0.00	(179.56)
CNE1000033N4	0	7.317950	1.532222	0.00	6,435.33	(162.26)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(179.56)
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002683.ZK	10,600	CNY	3.514645	40,159.37	37,255.24		4.330000	ACT/360					(2,066.23)	0.00	(3,342.51)
CNE100001F37	10,600	7.317950	3.616153	40,694.01	38,331.22	(1,075.98)	50.000000	1	(5.45)	(200.31)	90.00	0.00	(32.05)	0.00	(3,342.51)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	0	CNY	1.950000	0.00	0.00		0.000000	ACT/360					93.46	0.00	93.46
CNE100003MD8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	93.46
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.537596	7,516.99	7,612.79		4.330000	ACT/360					(39.66)	0.00	57.51
CNE100002MZ3	3,000	7.317950	2.494981	7,524.60	7,484.94	127.84	50.000000	1	(1.01)	(30.67)	90.00	0.00	0.00	0.00	57.51
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	140,900	CNY	5.336194	667,692.49	751,869.72		4.330000	ACT/360					(33,424.62)	0.00	(61,531.00)
CNE100003KB6	116,300	7.317950	5.516041	672,643.68	777,210.23	(25,340.51)	50.000000	1	(90.18)	(2,765.86)	90.00	0.00	(10.29)	0.00	(61,531.00)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	4.017519	0.00	0.00		0.000000	ACT/360					(81.26)	0.00	(81.26)
CNE100002PX1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(81.26)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601333.SH	800,478	CNY	0.453679	370,184.53	363,160.03		4.330000	ACT/360					1,012.50	0.00	(12,066.87)
CNE000001Q44	774,678	7.317950	0.468144	361,851.32	374,739.12	(11,579.09)	50.000000	1	(48.66)	(1,500.29)	90.00	0.00	0.00	0.00	(12,066.87)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002967.ZK	32,300	CNY	2.163174	75,847.02	69,870.52		4.330000	ACT/360					(2,189.59)	0.00	(4,968.24)
CNE100003Q57	32,300	7.317950	2.239611	74,543.78	72,339.44	(2,468.91)	50.000000	1	(10.02)	(309.74)	90.00	0.00	(0.91)	0.00	(4,968.24)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
600894.SH	18,700	CNY	1.907638	52,680.57	35,672.83		4.330000	ACT/360					6,462.80	0.00	4,687.00
CNE000000JS9	28,500	7.317950	1.993800	49,787.50	37,284.06	(1,611.23)	50.000000	1	(6.72)	(164.57)	90.00	0.00	(80.34)	0.00	4,687.00
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	0	CNY	3.674526	0.00	0.00		0.000000	ACT/360					342.81	0.00	342.81
CNE100002VW1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	342.81
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
600523.SH	4,000	CNY	1.570112	6,758.45	6,280.45		4.330000	ACT/360					(486.94)	0.00	(746.66)
CNE0000019K1	4,000	7.317950	1.627815	6,998.20	6,511.26	(230.81)	50.000000	1	(0.94)	(28.91)	90.00	0.00	0.00	0.00	(746.66)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
002039.ZK	115,300	CNY	2.031990	241,034.73	234,288.43		4.330000	ACT/360					(799.94)	0.00	(7,729.41)
CNE000001LK0	113,500	7.317950	2.083593	237,326.10	240,238.32	(5,949.89)	50.000000	1	(31.89)	(979.58)	90.00	0.00	0.00	0.00	(7,729.41)
GUJARAT STATE PETRONET LIMITED CMN															
GSPT.NS	0	INR	4.290329	0.00	0.00		0.000000	ACT/360					0.00	0.00	(7.76)
INE246F01010	0	85.751007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.76)	78.16	0.00	(9.03)	0.00	(9.03)
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
600268.SH	236,520	CNY	0.892326	227,860.07	211,053.04		4.330000	ACT/360					(5,312.77)	0.00	(12,193.05)
CNE0000010S3	234,720	7.317950	0.917592	220,713.91	217,028.89	(5,975.85)	50.000000	1	(29.71)	(904.42)	90.00	0.00	0.00	0.00	(12,193.05)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUOSHENG FINANCIAL HOLDING INC. CMN CLASS A SERIES NORTHBOUND															
002670.ZK	0	CNY	1.843412	0.00	0.00		0.000000	ACT/360					435.57	0.00	433.97
CNE100001D21	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.60)	90.00	0.00	(1.60)	0.00	433.97
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
601211.SH	104,200	CNY	2.428276	270,363.99	253,026.33		4.330000	ACT/360					(8,350.52)	0.00	(21,799.37)
CNE1000022F3	104,200	7.317950	2.546875	273,773.20	265,384.38	(12,358.05)	50.000000	1	(36.68)	(1,090.80)	90.00	0.00	(93.09)	0.00	(21,799.37)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.086370	22,497.87	20,423.75		4.330000	ACT/360					(568.49)	0.00	(1,699.06)
CNE000000QZ9	18,800	7.317950	1.141655	22,031.61	21,463.11	(1,039.36)	50.000000	1	(2.96)	(91.21)	90.00	0.00	0.00	0.00	(1,699.06)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.955186	0.00	0.00		0.000000	ACT/360					1.79	0.00	1.79
CNE000000V48	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	1.79
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	0	CNY	5.295199	0.00	0.00		0.000000	ACT/360					61.13	0.00	61.13
CNE1000053V5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	61.13
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND															
600238.SH	0	CNY	1.064506	0.00	0.00		0.000000	ACT/360					(1,270.55)	0.00	(1,270.55)
CNE000001170	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,270.55)
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002008.ZK	83,200	CNY	3.271408	297,100.13	272,181.14		4.330000	ACT/360					(16,573.28)	0.00	(30,056.52)
CNE000001JQ1	83,200	7.317950	3.414041	302,852.74	284,048.21	(11,867.07)	50.000000	1	(40.55)	(1,616.18)	90.00	0.00	(364.37)	0.00	(30,056.52)
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	0	CNY	2.387281	0.00	0.00		0.000000	ACT/360					(309.44)	0.00	(309.44)
CNE000000T67	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(309.44)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603258.SH	114,600	CNY	2.656482	286,370.15	304,432.80		4.330000	ACT/360					(29,197.09)	0.00	(37,174.92)
CNE100002GB6	99,500	7.317950	2.715550	298,124.22	311,202.00	(6,769.20)	50.000000	1	(39.84)	(1,208.63)	90.00	0.00	0.00	0.00	(37,174.92)
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603931.SH	5,900	CNY	3.037736	19,937.43	17,922.64		4.330000	ACT/360					(3,086.88)	0.00	(3,963.39)
CNE1000043S2	5,900	7.317950	3.166865	21,256.20	18,684.50	(761.86)	50.000000	1	(2.83)	(114.65)	90.00	0.00	(27.12)	0.00	(3,963.39)
HANGZHOU IRON & STEEL CO CMN CLASS A SERIES NORTHBOUND															
600126.SH	0	CNY	0.646356	0.00	0.00		0.000000	ACT/360					101.47	0.00	101.47
CNE000000V97	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	101.47
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
300792.ZK	0	CNY	3.475017	0.00	0.00		0.000000	ACT/360					13.60	0.00	13.60
CNE100003N92	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	13.60

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300360.ZK	84,200	CNY	2.198703	196,104.83	185,130.81		4.330000	ACT/360					(2,600.92)	2,073.89	(9,019.47)
CNE100001R17	84,200	7.317950	2.290139	195,430.62	192,829.70	(7,698.90)	50.000000	1	(26.23)	(793.55)	90.00	2,073.89	0.00	0.00	(9,020.47)
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	0	CNY	1.676699	0.00	0.00		0.000000	ACT/360					11.64	0.00	11.64
CNE000001CZ7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	11.64
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300347.ZK	56,400	CNY	7.517133	338,401.32	423,966.27		4.330000	ACT/360					(51,666.40)	0.00	(50,916.44)
CNE100001KV8	44,300	7.317950	7.482233	381,245.26	421,997.95	1,968.33	50.000000	1	(50.56)	(1,218.36)	90.00	0.00	(1.77)	0.00	(50,916.44)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	0	CNY	1.244884	0.00	0.00		0.000000	ACT/360					194.22	0.00	194.22
CNE100001DV3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	194.22
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600598.SH	44,300	CNY	1.947267	91,287.68	86,263.91		4.330000	ACT/360					(1,006.10)	0.00	(4,347.66)
CNE0000019Z9	44,300	7.317950	2.014284	90,238.88	89,232.78	(2,968.87)	50.000000	1	(12.12)	(372.69)	90.00	0.00	0.00	0.00	(4,347.66)
HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600312.SH	0	CNY	2.484302	18,008.07	0.00		4.330000	ACT/360					12,379.21	0.00	11,964.29
CNE000001774	6,700	7.317950	0.000000	16,184.85	0.00	0.00	50.000000	1	(2.20)	(414.92)	90.00	0.00	(414.92)	0.00	11,964.29
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000895.ZK	252,600	CNY	3.528311	797,302.57	891,251.24		4.330000	ACT/360					31,085.20	0.00	23,031.22
CNE000000XM3	222,000	7.317950	3.548291	755,935.88	896,298.19	(5,046.95)	50.000000	1	(102.00)	(3,007.02)	90.00	0.00	0.00	0.00	23,031.22
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603508.SH	45,700	CNY	3.081464	148,008.84	140,822.91		4.330000	ACT/360					2,432.99	1,184.44	(4,297.65)
CNE100002540	43,500	7.317950	3.242988	138,830.47	148,204.55	(7,381.64)	50.000000	1	(18.75)	(533.44)	90.00	1,184.44	0.00	0.00	(4,298.22)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300847.ZK	95,700	CNY	2.258829	226,548.69	216,169.97		4.330000	ACT/360					(12,025.02)	0.00	(20,547.75)
CNE1000040Y6	89,100	7.317950	2.338282	220,652.14	223,773.59	(7,603.63)	50.000000	1	(29.69)	(919.10)	90.00	0.00	(5.55)	0.00	(20,547.75)
HINDUSTAN AERONAUTICS LIMITED CMN															
HIAE.NS	16,612	INR	49.396504	738,586.30	820,574.73		4.330000	ACT/360					0.00	0.00	9,048.20
INE066F01020	15,165	85.751007	48.845542	740,029.75	811,422.14	9,152.59	75.000000	1	(104.40)	(104.40)	78.16	0.00	0.00	0.00	9,048.20
HINDUSTAN ZINC LIMITED CMN															
HZNC.NS	10,481	INR	5.276906	54,053.84	55,307.25		4.330000	ACT/360					0.00	0.00	947.96
INE267A01025	10,423	85.751007	5.185733	54,047.76	54,351.67	955.58	75.000000	1	(7.63)	(7.63)	78.16	0.00	0.00	0.00	947.96
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	72,432	CNY	1.695830	128,369.08	122,832.37		4.330000	ACT/360					(3,437.98)	0.00	(2,979.22)
CNE1000040G3	71,732	7.317950	1.682440	124,103.49	121,862.49	969.87	50.000000	1	(16.71)	(511.12)	90.00	0.00	0.00	0.00	(2,979.22)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	3,100	CNY	36.560785	131,148.70	113,338.43		4.330000	ACT/360					(17,061.83)	0.00	(25,822.22)
CNE10000JG3	3,100	7.317950	39.261475	137,075.86	121,710.57	(8,372.14)	50.000000	1	(18.31)	(388.25)	90.00	0.00	(75.09)	0.00	(25,822.22)
HON HAI PRECISION INDUSTRY CMN															
2317.TW	8,000	TWD	5.556740	45,108.20	44,453.92		4.330000	ACT/360					(5,790.33)	0.00	(6,615.61)
TW0002317005	8,000	32.843000	5.609756	46,134.82	44,878.05	(424.13)	30.000000	1	(5.92)	(401.15)	90.00	0.00	(299.44)	0.00	(6,615.61)
HONG LEONG BANK BERHAD CMN															
HLBB.KL	0	MYR	4.559562	15,071.80	0.00		4.330000	ACT/360					(2,183.77)	0.00	(2,677.60)
MYL5819OO007	3,300	4.478500	0.000000	15,370.27	0.00	0.00	150.000000	1	(2.48)	(493.84)	100.00	0.00	(493.84)	0.00	(2,677.60)
HONGFA TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600885.SH	0	CNY	4.159635	0.00	0.00		0.000000	ACT/360					(3,644.60)	0.00	(3,665.37)
CNE000000JK6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.76)	90.00	0.00	(20.76)	0.00	(3,665.37)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
HUDDC.NS	30,390	INR	2.824806	84,400.38	85,845.87		4.330000	ACT/360					0.00	0.00	2,509.87
INE031A01017	30,390	85.751007	2.741155	83,303.70	83,303.70	2,542.17	75.000000	1	(11.78)	(32.30)	78.16	0.00	0.00	0.00	2,506.30
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	24,000	CNY	2.321688	35,588.66	55,720.52		4.330000	ACT/360					(2,208.62)	0.00	(3,603.95)
CNE100003605	14,400	7.317950	2.374935	36,131.66	56,998.44	(1,277.92)	50.000000	1	(4.84)	(117.41)	90.00	0.00	0.00	0.00	(3,603.95)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	189,300	CNY	4.535423	528,886.98	858,555.61		4.330000	ACT/360					(53,811.16)	0.00	(84,976.97)
CNE0000011S1	107,000	7.317950	4.691621	555,846.71	888,123.87	(29,568.27)	50.000000	1	(74.20)	(1,597.54)	90.00	0.00	0.00	0.00	(84,976.97)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.921303	0.00	0.00		0.000000	ACT/360					(2,775.49)	0.00	(2,775.49)
CNE100002MT6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(2,775.49)
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300979.ZK	11,800	CNY	10.627293	122,775.13	125,402.06		4.330000	ACT/360					2,933.15	0.00	991.42
CNE100004KP4	11,800	7.317950	10.740574	123,085.34	126,738.77	(1,336.71)	50.000000	1	(16.51)	(605.01)	90.00	0.00	(96.45)	0.00	991.42
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	429,300	CNY	1.264015	558,436.41	542,641.72		4.330000	ACT/360					5,659.15	0.00	(11,327.93)
CNE100002T71	419,600	7.317950	1.298376	539,275.79	557,392.72	(14,750.99)	50.000000	1	(72.62)	(2,236.08)	90.00	0.00	0.00	0.00	(11,327.93)
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300997.ZK	0	CNY	2.201436	0.00	0.00		0.000000	ACT/360					(7.21)	0.00	(7.21)
CNE100004L77	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(7.21)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
601688.SH	170,000	CNY	2.297091	397,926.80	390,505.54		4.330000	ACT/360					(13,240.41)	0.00	(32,247.98)
CNE100000LQ8	160,300	7.317950	2.399212	398,083.41	407,866.07	(17,360.53)	50.000000	1	(53.41)	(1,647.04)	90.00	0.00	0.00	0.00	(32,247.98)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.085003	23,796.98	21,700.07		4.330000	ACT/360					(1,736.34)	0.00	(2,833.64)
CNE1000033J2	20,000	7.317950	1.134827	24,432.88	22,696.54	(996.47)	50.000000	1	(3.27)	(100.83)	90.00	0.00	0.00	0.00	(2,833.64)
HUBEI DINGLONG CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300054.ZK	0	CNY	3.464085	0.00	0.00		0.000000	ACT/360					(2,169.19)	0.00	(2,394.42)
CNE100000LM7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(225.23)	90.00	0.00	(225.23)	0.00	(2,394.42)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	52,600	CNY	3.845339	70,448.62	202,264.84		4.330000	ACT/360					(2,501.37)	0.00	(7,850.35)
CNE0000018X6	17,400	7.317950	3.944925	70,783.71	207,503.08	(5,238.24)	50.000000	1	(9.49)	(110.75)	90.00	0.00	0.00	0.00	(7,850.35)
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND															
000751.ZK	0	CNY	0.377155	0.00	0.00		0.000000	ACT/360					(14.67)	0.00	(14.67)
CNE0000004X6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(14.67)
HUNAN SOKAN NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688157.SH	0	CNY	5.274701	0.00	0.00		0.000000	ACT/360					(668.64)	0.00	(692.37)
CNE100003ZS8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(23.73)	90.00	0.00	(23.73)	0.00	(692.37)
I-TAIL CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR DEPOSITORY RECEIPT															
ITC_n.BK	0	THB	0.678462	0.00	0.00		0.000000	ACT/360					3,273.79	0.00	3,216.86
THB056010R12	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(56.92)	90.00	0.00	(56.92)	0.00	3,216.86
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300896.ZK	31,520	CNY	24.099645	171,225.93	759,620.82		4.330000	ACT/360					(31,716.80)	0.00	(55,903.70)
CNE100004868	6,200	7.317950	24.839814	181,320.64	782,950.93	(23,330.11)	50.000000	1	(24.19)	(856.79)	90.00	0.00	(126.06)	0.00	(55,903.70)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
INIR.NS	9,274	INR	9.265197	62,882.03	85,925.44		4.330000	ACT/360					0.00	0.00	592.99
INE335Y01020	6,825	85.751007	9.200302	62,722.62	85,323.60	601.84	75.000000	1	(8.85)	(8.85)	78.16	0.00	0.00	0.00	592.99
INDORAMA VENTURES PUBLIC COMPANY LIMITED NVDR CMN															
IVL_n.BK	0	THB	0.745723	0.00	0.00		0.000000	ACT/360					311.90	0.00	294.56
TH1027010R10	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(17.34)	90.00	0.00	(17.34)	0.00	294.56
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.815802	31,634.91	29,042.56		4.330000	ACT/360					(1,249.56)	131.50	(2,640.07)
CNE100000V95	35,600	7.317950	0.854876	31,683.15	30,433.59	(1,391.03)	50.000000	1	(4.25)	(130.99)	90.00	131.50	0.00	0.00	(2,640.14)
INNER MONGOLIA YUAN XING ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000683.ZK	0	CNY	0.747477	0.00	0.00		0.000000	ACT/360					204.20	0.00	193.31
CNE000000P20	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(10.89)	90.00	0.00	(10.89)	0.00	193.31
INNUOVO TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000795.ZK	0	CNY	1.295445	0.00	0.00		0.000000	ACT/360					1,115.44	0.00	1,110.52
CNE000000SL5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.92)	90.00	0.00	(4.92)	0.00	1,110.52

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	11.646317	23,316.06	23,292.63		4.330000	ACT/360					(5,183.00)	0.00	(5,544.15)
TW0006231004	2,000	32.843000	11.768293	28,719.59	23,536.59	(243.95)	30.000000	1	(3.65)	(117.20)	90.00	0.00	0.00	0.00	(5,544.15)
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.895956	36,915.52	58,615.62		4.330000	ACT/360					(1.45)	0.00	1,255.70
PHY411571011	5,490	57.860000	6.728794	36,626.75	57,194.75	1,420.88	150.000000	1	(5.94)	(163.73)	75.00	0.00	0.00	0.00	1,255.70
INTOUCH HOLDINGS PCL SERIES NVDR															
INTUCH_n_BK	0	THB	2.741629	0.00	0.00		0.000000	ACT/360					509.86	0.00	505.95
TH0201010R12	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.92)	90.00	0.00	(3.92)	0.00	505.95
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	10,944	CNY	3.101962	38,001.20	33,947.87		4.330000	ACT/360					3,499.33	0.00	1,414.43
CNE100005P07	10,944	7.317950	3.270652	34,739.98	35,794.02	(1,846.15)	50.000000	1	(4.71)	(238.74)	90.00	0.00	(94.54)	0.00	1,414.43
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	0	CNY	5.224141	85,292.56	0.00		4.330000	ACT/360					4,676.52	0.00	4,350.97
CNE000001F05	15,400	7.317950	0.000000	82,832.33	0.00	0.00	50.000000	1	(11.15)	(325.55)	90.00	0.00	(359.21)	0.00	4,350.97
JIANGSU BOAMAX TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002514.ZK	0	CNY	1.160161	0.00	0.00		0.000000	ACT/360					(63.37)	0.00	(63.37)
CNE100000XQ3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(63.37)
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003032.ZK	0	CNY	1.289979	0.00	0.00		0.000000	ACT/360					(243.66)	0.00	(243.66)
CNE1000049R1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(243.66)
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603915.SH	121,600	CNY	1.555080	208,105.68	189,097.77		4.330000	ACT/360					(9,980.57)	0.00	(16,217.30)
CNE100003LB4	121,300	7.317950	1.600503	204,119.94	194,621.16	(5,523.40)	50.000000	1	(27.44)	(713.32)	90.00	0.00	(0.02)	0.00	(16,217.30)
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	54,300	CNY	6.142431	349,058.30	333,533.98		4.330000	ACT/360					(8,006.59)	0.00	(15,859.89)
CNE0000014W7	55,300	7.317950	6.268180	350,469.71	340,362.17	(6,828.19)	50.000000	1	(47.00)	(1,025.11)	90.00	0.00	(335.69)	0.00	(15,859.89)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	0	CNY	1.016678	0.00	0.00		0.000000	ACT/360					137.76	0.00	137.76
CNE000001063	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	137.76
JIANGSU LELI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300660.ZK	0	CNY	5.409985	0.00	0.00		0.000000	ACT/360					20,696.37	0.00	20,516.49
CNE100002ND8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(179.88)	90.00	0.00	(179.88)	0.00	20,516.49
JIANGSU LETTALL ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603629.SH	0	CNY	2.708409	0.00	0.00		0.000000	ACT/360					125.04	0.00	125.04
CNE1000003J98	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	125.04

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300761.ZK	40,700	CNY	2.603188	112,067.17	105,949.75		4.330000	ACT/360					(8,324.33)	0.00	(11,015.46)
CNE100003JX2	40,700	7.317950	2.657490	116,484.17	108,159.84	(2,210.09)	50.000000	1	(15.57)	(481.04)	90.00	0.00	0.00	0.00	(11,015.46)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	30,900	CNY	1.298178	42,109.55	40,113.69		4.330000	ACT/360					(2,581.17)	0.00	(4,198.56)
CNE1000036F3	30,300	7.317950	1.344729	43,338.67	41,552.13	(1,438.43)	50.000000	1	(5.80)	(178.96)	90.00	0.00	0.00	0.00	(4,198.56)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.310476	263,583.57	245,714.31		4.330000	ACT/360					(10,478.92)	0.00	(16,513.44)
CNE100002XD7	186,900	7.317950	1.336924	260,352.82	250,673.17	(4,958.87)	50.000000	1	(34.98)	(1,075.65)	90.00	0.00	0.00	0.00	(16,513.44)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.765802	5,450.16	0.00		4.330000	ACT/360					(207.29)	0.00	(230.15)
CNE0000019P0	1,900	7.317950	0.000000	5,527.11	0.00	0.00	50.000000	1	(0.74)	(22.85)	90.00	0.00	(25.80)	0.00	(230.15)
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603977.SH	25,700	CNY	1.720427	48,103.15	44,214.98		4.330000	ACT/360					(336.90)	0.00	(1,806.51)
CNE100003092	25,700	7.317950	1.768473	48,053.32	45,449.76	(1,234.78)	50.000000	1	(6.45)	(234.84)	90.00	0.00	(35.47)	0.00	(1,806.51)
JIANGXI XINYU GUOKE TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300722.ZK	0	CNY	3.535143	0.00	0.00		0.000000	ACT/360					(816.44)	0.00	(893.40)
CNE1000035H1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(76.96)	90.00	0.00	(76.96)	0.00	(893.40)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.268115	30,411.38	28,278.96		4.330000	ACT/360					(2,416.51)	0.00	(3,450.35)
CNE100001DT7	22,300	7.317950	1.310992	31,651.64	29,235.12	(956.16)	50.000000	1	(4.23)	(77.67)	90.00	0.00	0.00	0.00	(3,450.35)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601958.SH	455,900	CNY	1.359670	643,576.71	619,873.74		4.330000	ACT/360					(35,833.77)	0.00	(45,022.81)
CNE1000009Y1	455,900	7.317950	1.373810	662,162.84	626,319.98	(6,446.24)	50.000000	1	(88.58)	(2,742.80)	90.00	0.00	(5.02)	0.00	(45,022.81)
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	27,100	CNY	2.358584	67,161.42	63,917.63		4.330000	ACT/360					(7,554.63)	2,204.35	(7,905.76)
CNE100003M36	27,100	7.317950	2.441722	73,725.30	66,170.67	(2,253.04)	50.000000	1	(9.80)	(302.45)	90.00	2,204.35	0.00	0.00	(7,906.82)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	17,000	CNY	0.957919	0.00	16,284.62		4.327251	ACT/360					0.00	0.00	(127.80)
CNE100005R96	0	7.317950	0.965436	0.00	16,412.42	(127.80)	50.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(127.80)
JIO FINANCIAL SERVICES LTD CMN															
JIOF.NS	11,551	INR	3.553311	41,071.21	41,044.30		4.330000	ACT/360					0.00	0.00	332.70
INE758E01017	11,551	85.751007	3.488488	40,295.52	40,295.52	748.77	75.000000	1	(5.70)	(416.07)	78.16	0.00	(439.48)	0.00	743.07
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	526,700	CNY	1.501787	663,955.32	790,991.06		4.330000	ACT/360					(16,563.87)	0.00	(36,671.67)
CNE000001816	421,300	7.317950	1.536437	664,449.40	809,241.40	(18,250.34)	50.000000	1	(89.14)	(1,857.46)	90.00	0.00	0.00	0.00	(36,671.67)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	52,500	CNY	2.968044	162,106.12	155,822.33		4.330000	ACT/360					(12,452.23)	0.00	(15,196.53)
CNE000000HK0	50,900	7.317950	3.007276	165,513.01	157,882.01	(2,059.68)	50.000000	1	(22.16)	(684.62)	90.00	0.00	0.00	0.00	(15,196.53)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
KCE_n.BK	0	THB	0.696008	0.00	0.00		0.000000	ACT/360					(2,187.42)	0.00	(2,262.46)
TH0122010R10	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(75.04)	90.00	0.00	(75.04)	0.00	(2,262.46)
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	44.910635	94,178.60	89,821.27		4.330000	ACT/360					4,916.91	0.00	(142.64)
TW0002059003	2,000	32.843000	47.256098	89,595.29	94,512.20	(4,690.93)	30.000000	1	(11.56)	(368.62)	90.00	0.00	0.00	0.00	(142.64)
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.440611	248,095.06	254,605.24		4.330000	ACT/360					(28,486.75)	0.00	(26,454.42)
TW0002449006	74,000	32.843000	3.399390	280,041.61	251,554.86	3,050.38	30.000000	1	(35.75)	(1,018.05)	90.00	0.00	0.00	0.00	(26,454.42)
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	110,600	CNY	1.802417	199,600.85	199,347.36		4.330000	ACT/360					(2,507.73)	0.00	(9,415.04)
CNE100000XB5	104,500	7.317950	1.857575	196,816.65	205,447.85	(6,100.49)	50.000000	1	(26.44)	(806.82)	90.00	0.00	(6.13)	0.00	(9,415.04)
KRUNGTHAI CARD PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
KTC_n.BK	0	THB	1.462202	0.00	0.00		0.000000	ACT/360					7,831.32	0.00	7,260.05
TH0689010R18	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(571.27)	90.00	0.00	(571.27)	0.00	7,260.05
KWEICHOW MOUTAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600519.SH	0	CNY	203.335634	0.00	0.00		0.000000	ACT/360					2,996.15	0.00	2,895.35
CNE0000018R8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(100.79)	90.00	0.00	(100.79)	0.00	2,895.35
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	64,400	CNY	2.327154	164,803.79	149,868.75		4.330000	ACT/360					(29,807.15)	0.00	(36,365.85)
CNE1000003KF7	64,400	7.317950	2.417141	185,471.03	155,663.88	(5,795.13)	50.000000	1	(24.60)	(763.56)	90.00	0.00	0.00	0.00	(36,365.85)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	98,500	CNY	2.872389	296,169.60	282,930.33		4.330000	ACT/360					18,264.04	0.00	5,310.04
CNE100001YW7	98,500	7.317950	2.990700	281,092.11	294,583.95	(11,653.62)	50.000000	1	(37.92)	(1,300.38)	90.00	0.00	(130.50)	0.00	5,310.04
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002250.ZK	212,000	CNY	0.743378	166,326.93	157,596.05		4.330000	ACT/360					(14,566.08)	0.00	(17,102.15)
CNE100000C15	212,000	7.317950	0.752455	174,086.54	159,520.46	(1,924.41)	50.000000	1	(23.25)	(611.67)	90.00	0.00	0.00	0.00	(17,102.15)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.068605	0.00	23,081.87		4.327251	ACT/360					0.00	0.00	(445.73)
CNE1000015L5	0	7.317950	1.089241	0.00	23,527.60	(445.73)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(445.73)
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	30,100	CNY	5.069726	105,871.46	152,598.75		4.330000	ACT/360					(47.03)	0.00	(3,348.20)
CNE0000002Y8	20,300	7.317950	5.172827	105,390.69	155,702.09	(3,103.34)	50.000000	1	(14.15)	(197.83)	90.00	0.00	0.00	0.00	(3,348.20)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
LTIMINDTREE LIMITED CMN															
LTIM.NS	478	INR	67.090174	31,671.56	32,069.10		4.330000	ACT/360					0.00	0.00	854.16
INE214T01019	478	85.751007	65.237169	31,183.37	31,183.37	885.74	75.000000	1	(4.41)	(31.57)	78.16	0.00	0.00	0.00	849.51
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000830.ZK	119,000	CNY	1.567379	192,102.41	186,518.08		4.330000	ACT/360					359.02	0.00	(3,880.60)
CNE000000WN3	119,000	7.317950	1.596406	189,613.29	189,972.31	(3,454.23)	50.000000	1	(25.47)	(785.39)	90.00	0.00	0.00	0.00	(3,880.60)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	7,200	CNY	16.541518	127,714.98	119,098.93		4.330000	ACT/360					(8,363.64)	0.00	(12,636.16)
CNE000000GF2	7,200	7.317950	17.097519	130,703.89	123,102.14	(4,003.21)	50.000000	1	(17.49)	(269.31)	90.00	0.00	(43.88)	0.00	(12,636.16)
MAANSHAN IRON & STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600808.SH	0	CNY	0.405851	0.00	0.00		0.000000	ACT/360					14.46	0.00	14.46
CNE000000DD4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	14.46
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300782.ZK	0	CNY	11.585212	0.00	0.00		0.000000	ACT/360					13.64	0.00	13.64
CNE100003QK4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	13.64
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
002990.ZK	4,400	CNY	3.032270	0.00	13,341.99		4.330000	ACT/360					(380.59)	0.00	(877.66)
CNE100003XX3	0	7.317950	3.145240	0.00	13,839.06	(497.07)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(877.66)
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	5,600	CNY	1.348738	0.00	7,552.93		4.327251	ACT/360					0.00	0.00	(108.68)
CNE000000HP9	0	7.317950	1.368145	0.00	7,661.61	(108.68)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(108.68)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600390.SH	705,800	CNY	0.845865	578,259.06	597,011.73		4.330000	ACT/360					(67,569.99)	0.00	(93,875.52)
CNE0000016N1	626,600	7.317950	0.879892	618,148.43	621,027.46	(24,015.73)	50.000000	1	(82.38)	(2,289.80)	90.00	0.00	0.00	0.00	(93,875.52)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.701463	101.99	102.09		4.330000	ACT/360					4.12	1.08	4.69
MYL381600005	60	4.478500	1.701556	97.97	102.09	(0.01)	150.000000	1	(0.02)	(0.51)	100.00	1.08	0.00	0.00	4.69
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.146496	12,917.18	12,152.86		4.330000	ACT/360					(374.67)	0.00	(898.39)
CNE100001X19	10,600	7.317950	1.190818	13,008.02	12,622.67	(469.81)	50.000000	1	(1.74)	(53.90)	90.00	0.00	(0.21)	0.00	(898.39)
MOON ENVIRONMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000811.ZK	0	CNY	1.657568	0.00	0.00		0.000000	ACT/360					2,433.47	0.00	2,386.11
CNE0000000S4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(47.36)	90.00	0.00	(47.36)	0.00	2,386.11
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.136684	66,826.50	0.00		4.330000	ACT/360					(4,137.86)	1,274.55	(3,065.94)
CNE100001RQ3	12,400	7.317950	0.000000	68,746.48	0.00	0.00	50.000000	1	(9.20)	(202.63)	90.00	1,274.55	(238.12)	0.00	(3,066.55)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NAN YA PLASTICS CORP CMN															
1303.TW	48,000	TWD	0.910392	44,035.34	43,698.81		4.330000	ACT/360					(7,930.13)	0.00	(8,107.52)
TW0001303006	48,000	32.843000	0.911585	51,686.20	43,756.08	(57.27)	30.000000	1	(6.58)	(120.13)	90.00	0.00	0.00	0.00	(8,107.52)
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603093.SH	9,300	CNY	1.563279	16,044.47	14,538.50		4.330000	ACT/360					(566.32)	0.00	(1,205.97)
CNE100003PC3	9,300	7.317950	1.625084	15,679.60	15,113.28	(574.78)	50.000000	1	(2.11)	(64.86)	90.00	0.00	0.00	0.00	(1,205.97)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	58,900	CNY	1.130098	36,306.80	66,562.77		4.330000	ACT/360					(1,953.11)	174.74	(4,295.43)
CNE1000031R9	29,300	7.317950	1.170260	36,603.99	68,928.32	(2,365.56)	50.000000	1	(4.91)	(151.51)	90.00	174.74	0.00	0.00	(4,295.52)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	167,820	CNY	3.309670	598,375.02	555,428.83		4.330000	ACT/360					5,231.59	0.00	(21,103.21)
CNE000001G38	174,320	7.317950	3.444085	594,356.09	577,986.34	(22,557.52)	50.000000	1	(79.80)	(3,777.29)	90.00	0.00	(1,618.01)	0.00	(21,103.21)
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002371.ZK	0	CNY	51.435170	0.00	0.00		0.000000	ACT/360					(6,042.53)	0.00	(6,925.62)
CNE100000ML7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(883.09)	90.00	0.00	(883.09)	0.00	(6,925.62)
NBTM NEW MATERIALS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600114.SH	0	CNY	2.138577	0.00	0.00		0.000000	ACT/360					11,628.32	0.00	11,533.49
CNE000001HK8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(94.83)	90.00	0.00	(94.83)	0.00	11,533.49
NESTLE INDIA LIMITED CMN															
NEST.NS	0	INR	25.658008	0.00	0.00		0.000000	ACT/360					0.00	0.00	(338.42)
INE239A01024	0	85.751007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(338.42)	78.16	0.00	(393.95)	0.00	0.00
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	0	CNY	6.463559	0.00	0.00		0.000000	ACT/360					10,288.46	0.00	10,150.00
CNE1000019Y0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(138.46)	90.00	0.00	(138.46)	0.00	10,150.00
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	54,300	CNY	2.001927	92,865.70	108,704.62		4.330000	ACT/360					8,815.34	0.00	9,570.87
CNE100003JJ1	47,100	7.317950	1.981510	84,681.89	107,595.99	1,108.63	50.000000	1	(11.48)	(353.10)	90.00	0.00	0.00	0.00	9,570.87
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	60,881	CNY	1.515452	64,280.32	92,262.22		4.330000	ACT/360					(6,856.82)	0.00	(9,496.86)
CNE100002CM2	38,481	7.317950	1.555492	66,314.98	94,699.93	(2,437.71)	50.000000	1	(8.87)	(202.33)	90.00	0.00	(0.07)	0.00	(9,496.86)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,800	CNY	2.966678	966,410.53	936,876.86		4.330000	ACT/360					(65,293.95)	0.00	(88,590.86)
CNE100001SJ6	315,800	7.317950	3.027572	1,019,466.31	956,107.24	(19,230.38)	50.000000	1	(136.04)	(4,066.53)	90.00	0.00	(96.95)	0.00	(88,590.86)
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	2,800	CNY	11.351540	34,134.55	31,784.31		4.330000	ACT/360					(1,934.63)	829.58	(2,093.94)
CNE1000052S3	3,000	7.317950	11.580428	35,762.11	32,425.20	(640.89)	50.000000	1	(4.78)	(348.00)	90.00	829.58	(211.12)	0.00	(2,094.34)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002896.ZK	20,200	CNY	5.240539	150,553.50	105,858.88		4.330000	ACT/360					49,467.20	0.00	48,397.83
CNE1000032Q9	26,400	7.317950	5.245333	124,408.71	105,955.73	(96.85)	50.000000	1	(17.05)	(972.52)	90.00	0.00	(574.75)	0.00	48,397.83
NMDC LIMITED CMN															
NMDC.NS	61,018	INR	0.789378	47,719.49	48,166.30		4.330000	ACT/360					0.00	0.00	1,183.54
INE584A01023	61,018	85.751007	0.769873	46,976.11	46,976.11	1,190.19	75.000000	1	(6.64)	(6.64)	78.16	0.00	0.00	0.00	1,183.54
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
000686.ZK	7,500	CNY	1.042642	8,533.64	7,819.81		4.330000	ACT/360					(584.40)	0.00	(932.87)
CNE0000004H9	7,500	7.317950	1.084300	8,716.65	8,132.25	(312.44)	50.000000	1	(1.17)	(36.03)	90.00	0.00	0.00	0.00	(932.87)
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	15.376184	320,024.38	322,899.86		4.330000	ACT/360					9,537.19	0.00	9,753.42
TW0003034005	21,000	32.843000	15.304878	311,865.25	321,402.44	1,497.42	30.000000	1	(40.18)	(1,281.20)	90.00	0.00	0.00	0.00	9,753.42
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	8.726488	391,032.75	375,046.98		4.330000	ACT/360					36,017.14	0.00	31,565.65
CNE100003PN0	42,978	7.317950	8.794570	345,313.57	377,973.03	(2,926.04)	50.000000	1	(46.96)	(1,525.44)	90.00	0.00	(87.50)	0.00	31,565.65
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	900	CNY	9.404273	8,649.47	8,463.85		4.330000	ACT/360					45.79	0.00	28.60
CNE100002RB3	900	7.317950	9.414560	8,427.32	8,473.10	(9.26)	50.000000	1	(1.13)	(7.93)	90.00	0.00	0.00	0.00	28.60
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	65,700	CNY	1.366503	108,639.07	89,779.24		4.330000	ACT/360					(4,608.45)	729.76	(9,318.94)
CNE100001ZV6	72,000	7.317950	1.442091	108,554.98	94,745.38	(4,966.14)	50.000000	1	(14.57)	(474.11)	90.00	729.76	(68.26)	0.00	(9,319.29)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.502067	89,533.01	64,303.12		4.330000	ACT/360					486.06	0.00	(2,076.33)
CNE100002MR0	32,500	7.317950	2.587843	84,751.55	66,507.57	(2,204.45)	50.000000	1	(11.44)	(357.94)	90.00	0.00	(82.99)	0.00	(2,076.33)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	87,100	CNY	3.439488	309,717.60	299,579.39		4.330000	ACT/360					(25,384.45)	0.00	(32,848.56)
CNE100003JW4	86,900	7.317950	3.509473	330,371.64	305,675.10	(6,095.71)	50.000000	1	(44.04)	(1,368.41)	90.00	0.00	0.00	0.00	(32,848.56)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.070252	14,983.06	13,663.66		4.330000	ACT/360					(2,643.47)	24.40	(3,226.38)
CNE100001XV1	6,600	7.317950	2.152212	16,848.07	14,204.60	(540.94)	50.000000	1	(2.23)	(66.37)	90.00	24.40	0.00	0.00	(3,226.39)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	134,300	CNY	6.929536	916,832.29	930,636.72		4.330000	ACT/360					(23,192.50)	0.00	(61,937.15)
CNE000001R84	125,700	7.317950	7.189971	925,688.94	965,613.11	(34,976.38)	50.000000	1	(124.07)	(3,768.27)	90.00	0.00	(2.71)	0.00	(61,937.15)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	33,600	CNY	1.186125	41,930.29	39,853.78		4.330000	ACT/360					(1,586.98)	0.00	(2,423.64)
CNE000001ND1	33,600	7.317950	1.209936	41,930.29	40,653.85	(800.07)	50.000000	1	(5.63)	(36.59)	90.00	0.00	(30.96)	0.00	(2,423.64)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
POWER FINANCE CORP LTD CMN															
PWFC.NS	41,173	INR	5.356788	193,609.14	220,555.05		4.330000	ACT/360					0.00	0.00	4,395.28
INE134E01011	36,979	85.751007	5.243875	193,695.52	215,906.05	4,649.00	75.000000	1	(27.33)	(253.73)	78.16	0.00	(200.69)	0.00	4,621.67
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	46,113	INR	3.675175	167,165.67	169,473.37		4.330000	ACT/360					0.00	0.00	2,070.49
INE752E01010	46,113	85.751007	3.605277	166,250.14	166,250.14	3,223.23	75.000000	1	(23.48)	(1,152.74)	78.16	0.00	(1,268.59)	0.00	1,884.14
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	125,700	MYR	1.078486	137,479.98	135,565.70		4.330000	ACT/360					8,843.73	614.74	6,325.43
MYL8869OO009	125,700	4.478500	1.097056	131,362.16	137,899.94	(2,334.24)	150.000000	1	(21.53)	(798.80)	100.00	614.74	(116.30)	0.00	6,325.36
PT ANEKA TAMBANG TBK CMN															
ANTM.JK	1,161,900	IDR	0.095229	109,019.92	110,646.91		4.330000	ACT/360					12,223.54	0.00	12,660.34
ID1000106602	1,161,900	16223.999965	0.094369	104,781.30	109,647.34	999.57	65.000000	1	(14.57)	(562.77)	85.00	0.00	(99.16)	0.00	12,660.34
PT ASTRA INTERNATIONAL TBK CMN															
ASII.JK	1,270,500	IDR	0.305104	382,255.21	387,634.06		4.330000	ACT/360					(21,089.60)	0.00	(20,666.42)
ID1000122807	1,260,200	16223.999965	0.303235	405,311.83	385,259.64	2,374.43	65.000000	1	(55.65)	(1,951.25)	85.00	0.00	(170.02)	0.00	(20,666.42)
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	106,500	IDR	0.610207	0.00	64,987.06		4.327771	ACT/360					205.33	0.00	729.66
ID1000109507	0	16223.999965	0.605218	0.00	64,455.72	531.34	65.000000	0	0.00	(7.00)	85.00	0.00	(7.00)	0.00	729.66
PT BANK MANDIRI (PERSERO) TBK. CMN															
BMRI.JK	0	IDR	0.360577	0.00	0.00		0.000000	ACT/360					63.21	0.00	56.68
ID1000095003	0	16223.999965	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.53)	85.00	0.00	(6.53)	0.00	56.68
PT BANK NEGARA INDONESIA (PERSERO) TBK SCRIPLESS															
BBNI.JK	0	IDR	0.282914	0.00	0.00		0.000000	ACT/360					59.46	0.00	37.14
ID1000096605	0	16223.999965	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.32)	85.00	0.00	(22.32)	0.00	37.14
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
BBRI.JK	0	IDR	0.259492	0.00	0.00		0.000000	ACT/360					16,711.16	0.00	15,755.13
ID1000118201	0	16223.999965	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(956.03)	85.00	0.00	(956.03)	0.00	15,755.13
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	983,200	IDR	0.166420	166,357.44	163,624.26		4.330000	ACT/360					12,117.54	0.00	9,423.66
ID1000129000	983,200	16223.999965	0.167698	168,030.85	164,880.67	(1,256.41)	65.000000	1	(23.21)	(1,437.47)	85.00	0.00	(698.11)	0.00	9,423.66
PT. AMMAN MINERAL INTERNASIONAL CMN															
AMMN.JK	0	IDR	0.522374	0.00	0.00		0.000000	ACT/360					2,334.15	0.00	2,285.68
ID1000191109	0	16223.999965	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(48.47)	85.00	0.00	(48.47)	0.00	2,285.68
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	69,800	THB	3.640883	232,567.68	254,133.65		4.330000	ACT/360					(11,304.94)	0.00	(3,335.01)
TH0355010R16	66,900	34.195000	3.510760	234,080.14	245,051.07	9,082.57	40.000000	1	(30.74)	(1,112.65)	90.00	0.00	(771.49)	0.00	(3,335.01)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	0	THB	0.928498	128,071.08	0.00		4.330000	ACT/360					822.45	0.00	747.05
TH0646010R18	137,500	34.195000	0.000000	126,829.66	0.00	0.00	40.000000	1	(16.68)	(75.41)	90.00	0.00	(75.41)	0.00	747.05
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
PUBM.KL	159,400	MYR	1.013732	161,860.02	161,588.92		4.330000	ACT/360					5,221.48	0.00	2,997.42
MYL12950O004	159,400	4.478500	1.020934	160,477.07	162,736.88	(1,147.95)	150.000000	1	(26.05)	(1,076.11)	100.00	0.00	(249.55)	0.00	2,997.42
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	27,500	CNY	1.989628	25,828.76	54,714.78		4.330000	ACT/360					(2,419.05)	256.32	(3,197.74)
CNE1000020Z5	12,100	7.317950	2.022136	27,364.06	55,608.73	(893.95)	50.000000	1	(3.65)	(141.05)	90.00	256.32	(42.30)	0.00	(3,197.86)
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	0	CNY	1.471724	0.00	0.00		0.000000	ACT/360					344.38	0.00	344.38
CNE1000044B6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	344.38
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	94,800	CNY	2.220567	302,470.74	210,509.77		4.330000	ACT/360					(12,989.23)	0.00	(16,441.28)
CNE000000SW2	134,700	7.317950	2.247805	315,538.30	213,091.91	(2,582.14)	50.000000	1	(42.15)	(869.91)	90.00	0.00	(395.68)	0.00	(16,441.28)
QINHUANGDAO PORT CO., LTD CMN CLASS A SERIES NORTHBOUND															
601326.SH	0	CNY	0.444113	0.00	0.00		0.000000	ACT/360					(17.76)	0.00	(22.43)
CNE100002QX9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.67)	90.00	0.00	(4.67)	0.00	(22.43)
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605183.SH	78,200	CNY	2.254730	183,843.82	176,319.87		4.330000	ACT/360					(7,451.89)	0.00	(11,851.39)
CNE100005XK5	78,200	7.317950	2.301064	187,390.82	179,943.20	(3,623.33)	50.000000	1	(25.09)	(776.16)	90.00	0.00	(0.86)	0.00	(11,851.39)
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	2,089	INR	5.009271	14,312.31	10,464.37		4.330000	ACT/360					33.16	0.00	182.81
INE415G01027	2,884	85.751007	4.936671	14,237.36	10,312.71	151.66	75.000000	1	(2.01)	(2.01)	78.16	0.00	(0.55)	0.00	182.81
REC LIMITED CMN															
RECM.NS	0	INR	6.045993	7,146.84	0.00		4.330000	ACT/360					88.12	0.00	87.12
INE020B01018	1,222	85.751007	0.000000	7,145.80	0.00	0.00	75.000000	1	(1.01)	(1.01)	78.16	0.00	(1.01)	0.00	87.12
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601828.SH	38,200	CNY	0.446846	17,574.18	17,069.53		4.330000	ACT/360					(1,514.03)	0.00	(1,297.64)
CNE100002RX7	38,200	7.317950	0.438363	19,743.63	16,745.47	324.07	50.000000	1	(2.62)	(107.67)	90.00	0.00	(26.05)	0.00	(1,297.64)
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND															
300596.ZK	0	CNY	4.062613	12,102.77	0.00		4.330000	ACT/360					2,915.98	0.00	2,789.12
CNE100002MQ2	2,900	7.317950	0.000000	11,201.40	0.00	0.00	50.000000	1	(1.52)	(126.85)	90.00	0.00	(130.17)	0.00	2,789.12
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300757.ZK	0	CNY	29.470002	0.00	0.00		0.000000	ACT/360					(255.55)	0.00	(255.55)
CNE100003JT0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(255.55)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	1.024877	0.00	0.00		0.000000	ACT/360					51.52	0.00	51.52
CNE1000016Y6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	51.52
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	0	CNY	4.307217	0.00	0.00		0.000000	ACT/360					(598.96)	0.00	(598.96)
CNE1000033M6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(598.96)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
300724.ZK	81,400	CNY	8.423124	721,560.33	685,642.29		4.330000	ACT/360					(91,462.69)	0.00	(111,663.51)
CNE100003G91	81,200	7.317950	8.631541	792,386.12	702,607.47	(16,965.17)	50.000000	1	(105.33)	(3,235.64)	90.00	0.00	0.00	0.00	(111,663.51)
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002352.ZK	0	CNY	5.340293	42,218.96	0.00		4.330000	ACT/360					4,555.29	0.00	4,340.07
CNE100000L63	7,600	7.317950	0.000000	42,218.96	0.00	0.00	50.000000	1	(5.66)	(215.21)	90.00	0.00	(215.21)	0.00	4,340.07
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.154975	0.00	0.00		0.000000	ACT/360					(10,968.39)	0.00	(12,661.12)
CNE000001F70	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,692.73)	90.00	0.00	(1,692.73)	0.00	(12,661.12)
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600061.SH	222,000	CNY	0.979783	222,319.53	217,511.73		4.330000	ACT/360					(9,881.37)	0.00	(20,962.53)
CNE000000Q11	207,900	7.317950	1.026138	223,116.55	227,802.72	(10,290.98)	50.000000	1	(29.92)	(790.17)	90.00	0.00	0.00	0.00	(20,962.53)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	226,100	CNY	3.159355	331,384.25	714,330.11		4.330000	ACT/360					19,128.28	0.00	13,536.20
CNE100001T64	106,700	7.317950	3.183155	331,384.25	719,711.31	(5,381.20)	50.000000	1	(44.46)	(210.88)	90.00	0.00	(166.42)	0.00	13,536.20
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600219.SH	1,978,100	CNY	0.534303	918,040.47	1,056,904.05		4.330000	ACT/360					(30,273.79)	0.00	(34,674.26)
CNE000001139	1,714,800	7.317950	0.534676	945,508.68	1,057,642.74	(738.69)	50.000000	1	(126.47)	(3,661.78)	90.00	0.00	0.00	0.00	(34,674.26)
SHANDONG NEW BEIYANG INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002376.ZK	0	CNY	0.869096	0.00	0.00		0.000000	ACT/360					946.33	0.00	938.72
CNE100000M62	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.61)	90.00	0.00	(7.61)	0.00	938.72
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	0	CNY	4.611947	0.00	0.00		0.000000	ACT/360					75.88	0.00	75.88
CNE100001ZW4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	75.88
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605098.SH	23,600	CNY	4.903012	110,706.04	115,711.09		4.330000	ACT/360					(3,007.36)	0.00	(1,351.41)
CNE1000052P9	23,600	7.317950	4.812433	116,562.55	113,573.42	2,137.68	50.000000	1	(15.56)	(481.73)	90.00	0.00	(0.42)	0.00	(1,351.41)
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	167,700	CNY	0.688717	111,251.60	115,497.92		4.330000	ACT/360					(12,637.65)	0.00	(15,952.64)
CNE0000008S7	148,000	7.317950	0.705846	116,667.86	118,370.40	(2,872.48)	50.000000	1	(15.58)	(442.52)	90.00	0.00	0.00	0.00	(15,952.64)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603881.SH	131,200	CNY	2.786299	432,654.02	365,562.49		4.330000	ACT/360					115,407.38	0.00	73,595.55
CNE100002R57	161,300	7.317950	3.093121	378,108.50	405,817.48	(40,254.99)	50.000000	1	(51.49)	(1,556.83)	90.00	0.00	(331.54)	0.00	73,595.55
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	19,373	CNY	25.851502	505,659.55	500,821.15		4.330000	ACT/360					39,156.83	0.00	24,056.74
CNE100003LY6	20,573	7.317950	26.527101	509,325.19	513,909.53	(13,088.38)	50.000000	1	(68.28)	(2,011.72)	90.00	0.00	(358.06)	0.00	24,056.74
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	44,900	CNY	2.064786	103,036.79	92,708.89		4.330000	ACT/360					4,499.92	0.00	(4,240.57)
CNE0000006D3	44,900	7.317950	2.250536	96,549.14	101,049.07	(8,340.18)	50.000000	1	(13.04)	(400.32)	90.00	0.00	0.00	0.00	(4,240.57)
SHANGHAI DIESEL ENGINE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600841.SH	0	CNY	0.681885	0.00	0.00		0.000000	ACT/360					(16.29)	0.00	(16.29)
CNE000000CD6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(16.29)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	5,000	CNY	1.041275	5,586.40	5,206.38		4.330000	ACT/360					(392.56)	0.00	(744.52)
CNE100000D55	5,000	7.317950	1.107515	6,280.87	5,537.57	(331.20)	50.000000	1	(0.83)	(20.75)	90.00	0.00	(2.87)	0.00	(744.52)
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	280,300	CNY	2.493868	685,819.81	699,031.15		4.330000	ACT/360					(288.67)	0.00	(12,852.72)
CNE1000006J8	260,200	7.317950	2.528887	660,353.33	708,847.16	(9,816.01)	50.000000	1	(88.95)	(2,748.04)	90.00	0.00	(19.98)	0.00	(12,852.72)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	26,200	CNY	3.693657	116,055.30	96,773.82		4.330000	ACT/360					11,921.30	0.00	11,826.53
CNE000000MK0	31,300	7.317950	3.668046	112,117.07	96,102.81	671.02	50.000000	1	(15.10)	(765.79)	90.00	0.00	(376.76)	0.00	11,826.53
SHANGHAI LIANGXIN ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002706.ZK	0	CNY	0.986615	0.00	0.00		0.000000	ACT/360					275.91	0.00	238.08
CNE100001R74	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(37.83)	90.00	0.00	(37.83)	0.00	238.08
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
600835.SH	84,000	CNY	2.339453	212,891.20	196,514.05		4.330000	ACT/360					242.38	0.00	(9,826.30)
CNE000000B91	84,000	7.317950	2.447185	215,799.86	205,563.54	(9,049.49)	50.000000	1	(28.91)	(1,019.20)	90.00	0.00	(122.73)	0.00	(9,826.30)
SHANGHAI RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601825.SH	0	CNY	1.134197	0.00	0.00		0.000000	ACT/360					1,378.95	0.00	1,328.03
CNE1000004QD7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(50.92)	90.00	0.00	(50.92)	0.00	1,328.03
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	22,700	CNY	9.946775	256,773.04	225,791.79		4.330000	ACT/360					(12,589.75)	0.00	(13,059.63)
CNE000001KM8	25,700	7.317950	9.928032	263,453.29	225,366.33	425.46	50.000000	1	(35.25)	(895.34)	90.00	0.00	(331.98)	0.00	(13,059.63)
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603039.SH	21,800	CNY	6.311877	108,480.38	137,598.92		4.330000	ACT/360					(1,105.38)	0.00	(9,565.74)
CNE100002ZC4	16,100	7.317950	6.687009	108,345.68	145,776.79	(8,177.87)	50.000000	1	(14.54)	(282.49)	90.00	0.00	0.00	0.00	(9,565.74)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
600696.SH	0	CNY	1.691731	0.00	0.00		0.000000	ACT/360					(92.58)	0.00	(92.58)
CNE000000CP0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(92.58)
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,320,300	CNY	0.517905	724,918.64	683,789.45		4.330000	ACT/360					(27,996.05)	0.00	(54,056.28)
CNE000001683	1,320,300	7.317950	0.535322	735,500.84	706,785.64	(22,996.19)	50.000000	1	(98.53)	(3,064.05)	90.00	0.00	(31.80)	0.00	(54,056.28)
SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND															
600517.SH	38,900	CNY	0.735179	30,572.68	28,598.45		4.330000	ACT/360					(960.31)	0.00	(1,756.60)
CNE000001G20	38,900	7.317950	0.752455	30,230.81	29,270.50	(672.05)	50.000000	1	(4.06)	(124.24)	90.00	0.00	0.00	0.00	(1,756.60)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	41,400	CNY	1.309110	54,758.25	54,197.15		4.330000	ACT/360					(2,137.22)	0.00	(2,925.75)
CNE000000KZ2	41,400	7.317950	1.324648	56,977.65	54,840.43	(643.28)	50.000000	1	(7.61)	(145.25)	90.00	0.00	0.00	0.00	(2,925.75)
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.819902	18,101.04	16,398.03		4.330000	ACT/360					(1,006.68)	123.23	(1,712.67)
CNE100000WJ0	20,000	7.317950	0.857607	18,158.82	17,152.14	(754.11)	50.000000	1	(2.44)	(75.11)	90.00	123.23	0.00	0.00	(1,712.73)
SHENAN CIRCUITS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002916.ZK	0	CNY	16.597544	0.00	0.00		0.000000	ACT/360					6,244.12	0.00	6,085.33
CNE100003373	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(158.78)	90.00	0.00	(158.78)	0.00	6,085.33
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.691450	582,646.93	532,071.14		4.330000	ACT/360					(7,787.34)	1,614.91	(38,660.86)
CNE100002FD4	769,500	7.317950	0.730605	569,987.89	562,200.55	(30,129.41)	50.000000	1	(76.65)	(2,359.03)	90.00	1,614.91	0.00	0.00	(38,661.64)
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001287.ZK	0	CNY	2.620953	0.00	0.00		0.000000	ACT/360					(25.94)	0.00	(25.94)
CNE100005Z88	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(25.94)
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	30,800	CNY	0.892326	28,845.56	27,483.65		4.330000	ACT/360					(2,948.46)	0.00	(3,224.21)
CNE000000354	30,800	7.317950	0.897210	30,582.53	27,634.07	(150.41)	50.000000	1	(4.08)	(125.33)	90.00	0.00	0.00	0.00	(3,224.21)
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	0	CNY	2.062053	0.00	0.00		0.000000	ACT/360					63.97	0.00	63.97
CNE100003LR0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	63.97
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688318.SH	453	CNY	22.069022	12,205.99	9,997.27		4.330000	ACT/360					10,186.68	0.00	9,345.15
CNE100005592	453	7.317950	23.352042	11,032.41	10,578.48	(581.21)	50.000000	1	(1.50)	(260.32)	90.00	0.00	(214.42)	0.00	9,345.15
SHENZHEN FUANNA BEDDING AND FURNISHING CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002327.ZK	0	CNY	1.227120	0.00	0.00		0.000000	ACT/360					407.91	0.00	397.98
CNE100000JP4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(9.93)	90.00	0.00	(9.93)	0.00	397.98

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,300	CNY	10.367658	14,321.72	13,477.95		4.330000	ACT/360					(473.69)	0.00	(672.54)
CNE100005L92	1,300	7.317950	10.475644	14,092.02	13,618.34	(140.38)	50.000000	1	(1.89)	(58.47)	90.00	0.00	0.00	0.00	(672.54)
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	0	CNY	0.465977	0.00	0.00		0.000000	ACT/360					59.45	0.00	59.45
CNE100000LD6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	59.45
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	9,000	CNY	1.125998	10,735.88	10,133.99		4.330000	ACT/360					(144.07)	0.00	(165.98)
CNE1000016J7	8,900	7.317950	1.127976	10,183.26	10,151.79	(17.80)	50.000000	1	(1.37)	(4.11)	90.00	0.00	0.00	0.00	(165.98)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688025.SH	85	CNY	6.393867	569.93	543.48		4.330000	ACT/360					(2,767.48)	0.00	(2,948.64)
CNE1000062T0	85	7.317950	6.486678	612.94	551.37	(7.89)	50.000000	1	(0.08)	(173.27)	90.00	0.00	(170.74)	0.00	(2,948.64)
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	0	CNY	11.240853	0.00	0.00		0.000000	ACT/360					114.09	0.00	114.09
CNE100005K10	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	114.09
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300760.ZK	0	CNY	33.868775	473,787.32	0.00		4.330000	ACT/360					12,355.33	0.00	9,716.85
CNE100003G67	13,400	7.317950	0.000000	477,958.82	0.00	0.00	50.000000	1	(64.07)	(2,638.48)	90.00	0.00	(2,712.30)	0.00	9,716.85
SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002256.ZK	0	CNY	0.332060	0.00	0.00		0.000000	ACT/360					2,667.42	0.00	2,623.22
CNE100000C72	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(44.20)	90.00	0.00	(44.20)	0.00	2,623.22
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	0	CNY	2.228766	0.00	0.00		0.000000	ACT/360					(3.36)	0.00	(3.36)
CNE0000008N8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(3.36)
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	4,000	CNY	1.564646	6,736.54	6,258.58		4.330000	ACT/360					(464.63)	0.00	(627.21)
CNE100000KJ5	4,000	7.317950	1.604599	6,883.03	6,418.40	(159.81)	50.000000	1	(0.92)	(2.77)	90.00	0.00	0.00	0.00	(627.21)
SHENZHEN TOPBAND CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002139.ZK	0	CNY	1.764155	0.00	0.00		0.000000	ACT/360					7,043.90	0.00	6,953.66
CNE1000005H4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(90.24)	90.00	0.00	(90.24)	0.00	6,953.66
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002130.ZK	0	CNY	3.395760	0.00	0.00		0.000000	ACT/360					15,487.04	0.00	15,347.42
CNE1000000C6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(139.62)	90.00	0.00	(139.62)	0.00	15,347.42
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	35,000	CNY	0.349825	9,252.27	12,243.87		4.330000	ACT/360					(745.43)	0.00	(882.13)
CNE100000FK3	24,300	7.317950	0.353695	9,252.27	12,379.33	(135.46)	50.000000	1	(1.24)	(1.24)	90.00	0.00	0.00	0.00	(882.13)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	10.246039	413.39	409.84		4.330000	ACT/360					(5.88)	0.00	(1.47)
CNE100004934	40	7.317950	10.093272	409.61	403.73	6.11	50.000000	1	(0.06)	(1.70)	90.00	0.00	0.00	0.00	(1.47)
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
2888.TW	110,000	TWD	0.360807	39,728.70	39,688.82		4.330000	ACT/360					590.04	0.00	545.41
TW0002888005	110,000	32.843000	0.359756	38,983.12	39,573.16	115.66	30.000000	1	(5.02)	(160.30)	90.00	0.00	0.00	0.00	545.41
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
002978.ZK	2,200	CNY	3.807077	0.00	8,375.57		4.327251	ACT/360					0.00	0.00	(140.65)
CNE100003S63	0	7.317950	3.871008	0.00	8,516.22	(140.65)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(140.65)
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	800	CNY	26.305181	29,365.16	21,044.14		4.330000	ACT/360					(670.12)	0.00	(602.11)
CNE100006FN4	1,100	7.317950	26.182965	29,519.59	20,946.37	97.77	50.000000	1	(3.96)	(29.76)	90.00	0.00	(17.80)	0.00	(602.11)
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND															
600839.SH	10,500	CNY	1.269481	0.00	13,329.55		4.327251	ACT/360					0.00	0.00	(312.06)
CNE000000GJ4	0	7.317950	1.299201	0.00	13,641.61	(312.06)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(312.06)
SIEMENS LIMITED CMN															
SIEM.NS	594	INR	78.115701	46,029.81	46,400.73		4.330000	ACT/360					0.00	0.00	1,049.42
INE003A01024	594	85.751007	76.333876	45,342.32	45,342.32	1,058.40	75.000000	1	(6.41)	(8.99)	78.16	0.00	0.00	0.00	1,051.99
SIGURD MICROELECTRONIC CORP CMN															
6257.TW	92,000	TWD	2.073501	190,673.59	190,762.11		4.330000	ACT/360					(5,166.17)	0.00	(4,531.79)
TW0006257009	92,000	32.843000	2.057927	194,495.45	189,329.28	1,432.83	30.000000	1	(24.98)	(798.45)	90.00	0.00	0.00	0.00	(4,531.79)
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	21,200	CNY	5.060160	115,611.12	107,275.40		4.330000	ACT/360					3,914.56	0.00	1,661.20
CNE1000020P6	20,200	7.317950	5.147512	100,082.60	109,127.25	(1,851.86)	50.000000	1	(13.64)	(401.50)	90.00	0.00	0.00	0.00	1,661.20
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.717414	790,486.24	769,857.00		4.330000	ACT/360					5,484.87	0.00	(11,840.07)
CNE100003GS8	1,073,100	7.317950	0.730605	778,606.12	784,012.23	(14,155.23)	50.000000	1	(104.63)	(3,169.71)	90.00	0.00	(26.56)	0.00	(11,840.07)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	18,300	CNY	5.617693	108,663.71	102,803.79		4.330000	ACT/360					(16,535.15)	0.00	(20,626.40)
CNE1000027D7	18,000	7.317950	5.815380	121,250.61	106,421.46	(3,617.67)	50.000000	1	(16.09)	(473.59)	90.00	0.00	0.00	0.00	(20,626.40)
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.019411	18,167.03	16,616.40		4.330000	ACT/360					(1,153.75)	0.00	(1,976.28)
CNE1000019P8	16,300	7.317950	1.065181	18,516.20	17,362.45	(746.05)	50.000000	1	(2.48)	(76.49)	90.00	0.00	0.00	0.00	(1,976.28)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.610827	5,681.70	0.00		4.330000	ACT/360					(225.64)	14.47	(238.78)
CNE0000016P6	8,400	7.317950	0.000000	5,606.85	0.00	0.00	50.000000	1	(0.75)	(27.61)	90.00	14.47	(30.59)	0.00	(238.79)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
603290.SH	0	CNY	11.802486	0.00	0.00		0.000000	ACT/360					(14.59)	0.00	(14.59)
CNE100003RN6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(14.59)
STATE BANK OF INDIA CMN															
SBI.NS	0	INR	9.343331	38,903.25	0.00		4.330000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	4,186	85.751007	0.000000	38,863.42	0.00	0.00	75.000000	1	(5.48)	(5.48)	78.16	0.00	(5.48)	0.00	(94.98)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
002468.ZK	476,300	CNY	1.354204	714,217.53	645,007.55		4.330000	ACT/360					16,014.02	0.00	(780.35)
CNE100000T99	500,600	7.317950	1.383370	677,886.63	658,899.13	(13,891.58)	50.000000	1	(91.45)	(2,902.79)	90.00	0.00	(240.57)	0.00	(780.35)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	14,000	CNY	1.268115	0.00	17,753.61		4.327251	ACT/360					2,251.90	0.00	1,912.63
CNE000000KL2	0	7.317950	1.282069	0.00	17,948.97	(195.37)	50.000000	0	0.00	(143.91)	90.00	0.00	(143.91)	0.00	1,912.63
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	40	CNY	9.826522	414.49	393.06		4.330000	ACT/360					(46.01)	0.00	(58.09)
CNE1000018M7	40	7.317950	10.082347	449.30	403.29	(10.23)	50.000000	1	(0.06)	(1.85)	90.00	0.00	0.00	0.00	(58.09)
SUZHOU DONGSHAN PRECISION MANUFACTURING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002384.ZK	0	CNY	4.070812	0.00	0.00		0.000000	ACT/360					583.38	0.00	568.13
CNE100000N79	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(15.24)	90.00	0.00	(15.24)	0.00	568.13
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688106.SH	32,248	CNY	2.256096	77,535.25	72,754.59		4.330000	ACT/360					(7,045.96)	0.00	(9,539.23)
CNE100003ZP4	32,248	7.317950	2.322914	81,955.29	74,909.33	(2,154.74)	50.000000	1	(10.93)	(338.53)	90.00	0.00	0.00	0.00	(9,539.23)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	13,700	CNY	12.264364	93,982.98	168,021.78		4.330000	ACT/360					(5,334.47)	0.00	(7,628.98)
CNE100001XQ1	6,500	7.317950	12.409254	87,870.07	170,006.78	(1,984.99)	50.000000	1	(11.87)	(309.52)	90.00	0.00	(210.14)	0.00	(7,628.98)
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	32.427001	332,215.79	324,270.01		4.330000	ACT/360					(546.48)	0.00	(4,358.37)
TW0002330008	10,000	32.843000	32.774390	328,290.38	327,743.90	(3,473.89)	30.000000	1	(42.25)	(338.00)	90.00	0.00	0.00	0.00	(4,358.37)
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	38,528	INR	48.696221	1,555,319.67	1,876,168.01		4.330000	ACT/360					0.00	0.00	29,159.80
INE467B01029	32,383	85.751007	47.933699	1,548,644.47	1,846,789.54	29,378.47	75.000000	1	(218.67)	(218.67)	78.16	0.00	0.00	0.00	24,483.17
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.635052	451,533.08	467,624.76		4.330000	ACT/360					(10,816.81)	0.00	(261.52)
TW0001504009	286,000	32.843000	1.591463	465,975.22	455,158.42	12,466.34	30.000000	1	(59.81)	(1,911.05)	90.00	0.00	0.00	0.00	(261.52)
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.511667	554,524.88	551,153.73		4.330000	ACT/360					21,395.46	0.00	27,005.51
MYL486300006	364,600	4.478500	1.488862	521,443.63	542,839.09	8,314.65	150.000000	1	(85.82)	(2,704.59)	100.00	0.00	0.00	0.00	27,005.51

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TENAGA NASIONAL (MYR) CMN															
TENA.KL	0	MYR	3.295746	0.00	0.00		0.000000	ACT/360					843.18	0.00	718.07
MYL534700009	0	4.478500	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(125.11)	100.00	0.00	(125.11)	0.00	718.07
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	0	CNY	0.983882	0.00	0.00		0.000000	ACT/360					15,468.21	0.00	14,714.43
CNE100003F27	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(753.78)	90.00	0.00	(753.78)	0.00	14,714.43
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	0	CNY	5.336194	0.00	0.00		0.000000	ACT/360					(1,352.11)	0.00	(1,352.11)
CNE100003LT6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(1,352.11)
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	81,400	CNY	0.642256	55,281.26	52,279.67		4.330000	ACT/360					(2,476.48)	0.00	(4,556.21)
CNE00000L16	81,400	7.317950	0.665055	56,601.99	54,135.48	(1,855.81)	50.000000	1	(7.58)	(223.92)	90.00	0.00	(0.83)	0.00	(4,556.21)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	3,698	CNY	3.644463	19,161.36	13,477.23		4.330000	ACT/360					(5,555.98)	0.00	(6,334.09)
CNE100004C29	4,998	7.317950	3.717208	19,961.20	13,746.24	(269.01)	50.000000	1	(2.67)	(509.10)	90.00	0.00	(448.47)	0.00	(6,334.09)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	108,700	CNY	0.725613	52,804.53	78,874.14		4.330000	ACT/360					(3,900.30)	0.00	(4,098.00)
CNE100000F79	68,500	7.317950	0.726948	53,050.79	79,019.20	(145.06)	50.000000	1	(7.11)	(52.64)	90.00	0.00	0.00	0.00	(4,098.00)
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	0	CNY	2.809530	0.00	0.00		0.000000	ACT/360					(59.91)	0.00	(59.91)
CNE000000S27	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(59.91)
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	3,500	CNY	4.878415	15,959.58	17,074.45		4.330000	ACT/360					(72.68)	0.00	(630.20)
CNE000000ZW7	3,100	7.317950	5.033032	15,710.89	17,615.61	(541.16)	50.000000	1	(2.11)	(16.37)	90.00	0.00	0.00	0.00	(630.20)
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.585026	9,533.68	10,340.10		4.330000	ACT/360					291.23	0.00	1,118.30
TW0006757008	4,000	32.843000	2.375000	9,099.81	9,500.00	840.10	30.000000	1	(1.17)	(13.03)	90.00	0.00	(3.63)	0.00	1,118.30
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	755,200	CNY	0.921023	704,901.01	695,556.54		4.330000	ACT/360					23,790.58	0.00	35,650.37
CNE100002524	747,200	7.317950	0.901479	664,430.15	680,797.23	14,759.32	50.000000	1	(89.71)	(2,899.53)	90.00	0.00	(152.07)	0.00	35,650.37
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	27,600	CNY	3.018605	83,327.74	83,313.50		4.330000	ACT/360					(3,565.11)	0.00	(3,685.05)
CNE000001GS3	27,600	7.317950	3.019378	86,628.88	83,334.83	(21.34)	50.000000	1	(11.58)	(98.61)	90.00	0.00	(3.10)	0.00	(3,685.05)
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600780.SH	143,100	CNY	0.750210	78,176.72	107,355.07		4.330000	ACT/360					(6,250.37)	0.00	(9,110.87)
CNE000000NK8	97,600	7.317950	0.768434	80,758.79	109,962.90	(2,607.83)	50.000000	1	(10.80)	(252.67)	90.00	0.00	0.00	0.00	(9,110.87)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	59,189	CNY	2.575858	248.35	152,462.46		4.330000	ACT/360					(1,757.80)	0.00	(4,514.28)
CNE100003ZR0	89	7.317950	2.622408	299.49	155,217.71	(2,755.25)	50.000000	1	(0.04)	(1.23)	90.00	0.00	0.00	0.00	(4,514.28)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	214,800	CNY	0.925122	127,493.23	198,716.31		4.330000	ACT/360					(8,811.78)	0.00	(18,259.43)
CNE000000RK9	126,000	7.317950	0.967305	129,740.86	207,777.05	(9,060.74)	50.000000	1	(17.38)	(386.91)	90.00	0.00	0.00	0.00	(18,259.43)
UNI-PRESIDENT ENTERPRISES CORP ORATION ORD CMN															
1216.TW	236,000	TWD	2.432786	589,100.84	574,137.56		4.330000	ACT/360					(29,801.37)	0.00	(40,260.70)
TW0001216000	236,000	32.843000	2.466463	611,886.64	582,085.27	(7,947.70)	30.000000	1	(78.51)	(2,511.63)	90.00	0.00	0.00	0.00	(40,260.70)
UNITED INFORMATION SYSTEMS CMN															
2404.TW	2,000	TWD	13.884237	28,101.19	27,768.47		4.330000	ACT/360					1,539.62	0.00	(98.52)
TW0002404001	2,000	32.843000	14.695122	27,850.62	29,390.24	(1,621.77)	30.000000	1	(3.58)	(16.38)	90.00	0.00	0.00	0.00	(98.52)
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	5,000	TWD	1.330573	6,568.12	6,652.86		4.330000	ACT/360					17.83	0.00	95.51
TW0002303005	5,000	32.843000	1.312500	6,544.67	6,562.50	90.36	30.000000	1	(0.84)	(12.69)	90.00	0.00	0.00	0.00	95.51
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601231.SH	0	CNY	2.189138	25,676.90	0.00		4.330000	ACT/360					7,298.58	0.00	7,062.82
CNE100001BZ8	11,400	7.317950	0.000000	22,339.51	0.00	0.00	50.000000	1	(3.04)	(235.76)	90.00	0.00	0.00	0.00	7,062.82
VEDANTA LIMITED CMN															
VDAN.NS	14,268	INR	5.244836	74,060.72	74,833.33		4.330000	ACT/360					0.00	0.00	757.76
INE205A01025	14,268	85.751007	5.190687	74,060.72	74,060.72	772.60	75.000000	1	(10.45)	(14.85)	78.16	0.00	0.00	0.00	757.00
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300476.ZK	3,400	CNY	5.722914	22,438.71	19,457.91		4.330000	ACT/360					806.20	0.00	639.00
CNE1000020V4	3,400	7.317950	5.747880	19,057.65	19,542.79	(84.88)	50.000000	1	(2.60)	(82.32)	90.00	0.00	0.00	0.00	639.00
VOLTRONIC POWER TECHNOLOGY CORP CMN															
6409.TW	3,000	TWD	54.958439	171,441.63	164,875.32		4.330000	ACT/360					(2,288.80)	0.00	(8,219.89)
TW0006409006	3,000	32.843000	56.707317	172,410.75	170,121.95	(5,246.64)	30.000000	1	(22.17)	(684.46)	90.00	0.00	0.00	0.00	(8,219.89)
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	39,100	CNY	1.343272	54,446.48	52,521.95		4.330000	ACT/360					5,538.08	0.00	1,387.17
CNE100000GQ8	39,100	7.317950	1.443457	51,602.73	56,439.17	(3,917.22)	50.000000	1	(6.96)	(233.70)	90.00	0.00	0.00	0.00	1,387.17
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	55,300	CNY	1.168360	47,281.76	64,610.31		4.330000	ACT/360					(1,396.43)	0.00	(2,079.24)
CNE100001VB7	38,800	7.317950	1.179096	46,957.11	65,204.02	(593.72)	50.000000	1	(6.30)	(89.10)	90.00	0.00	0.00	0.00	(2,079.24)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	129,100	CNY	2.186405	286,890.80	282,264.84		4.330000	ACT/360					(17,126.15)	0.00	(19,416.70)
CNE100000619	129,100	7.317950	2.194546	300,442.04	283,315.89	(1,051.05)	50.000000	1	(40.12)	(1,239.50)	90.00	0.00	0.00	0.00	(19,416.70)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WINGTECH TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600745.SH	0	CNY	5.076558	0.00	0.00		0.000000	ACT/360					(198.47)	0.00	(208.48)
CNE000000M72	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(10.01)	90.00	0.00	(10.01)	0.00	(208.48)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600580.SH	85,500	CNY	2.357218	373,680.92	201,542.10		4.330000	ACT/360					93,774.99	0.00	93,001.64
CNE000001BJ3	144,400	7.317950	2.347495	290,550.13	200,710.82	831.28	50.000000	1	(40.14)	(1,604.63)	90.00	0.00	(898.49)	0.00	93,001.64
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	0	CNY	2.933882	0.00	0.00		0.000000	ACT/360					6.57	0.00	6.57
CNE100003F35	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	6.57
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.321408	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	193.34
WULIANGYE YIBIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000858.ZK	0	CNY	18.719723	0.00	0.00		0.000000	ACT/360					(431.84)	0.00	(448.95)
CNE000000VQ8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(17.11)	90.00	0.00	(17.11)	0.00	(448.95)
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	16,200	CNY	7.250664	0.00	117,460.76		4.330000	ACT/360					40,833.93	0.00	36,242.59
CNE1000031K4	0	7.317950	7.516353	0.00	121,764.92	(4,304.15)	50.000000	0	0.00	(287.19)	90.00	0.00	(287.19)	0.00	36,242.59
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	8,300	CNY	0.911457	0.00	7,565.10		4.327251	ACT/360					0.00	0.00	(207.10)
CNE000000B00	0	7.317950	0.936409	0.00	7,772.19	(207.10)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(207.10)
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.139663	7,237.67	6,837.98		4.330000	ACT/360					(93.56)	0.00	(413.94)
CNE100000Q53	6,000	7.317950	1.188086	7,222.07	7,128.52	(290.54)	50.000000	1	(0.97)	(29.85)	90.00	0.00	0.00	0.00	(413.94)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.139137	7,455.52	7,036.53		4.330000	ACT/360					(307.60)	0.00	(552.57)
CNE100005X80	1,700	7.317950	4.273014	7,571.72	7,264.12	(227.59)	50.000000	1	(1.01)	(17.38)	90.00	0.00	0.00	0.00	(552.57)
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	22,700	CNY	15.988084	366,603.73	362,929.51		4.330000	ACT/360					(29,696.98)	0.00	(36,804.84)
CNE000001D72	22,400	7.317950	16.239912	393,455.90	368,646.00	(5,716.49)	50.000000	1	(52.42)	(1,391.37)	90.00	0.00	0.00	0.00	(36,804.84)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	15,200	CNY	2.012859	33,902.89	30,595.45		4.330000	ACT/360					2,993.11	0.00	959.58
CNE1000033H6	15,200	7.317950	2.138555	29,512.93	32,506.04	(1,910.58)	50.000000	1	(4.02)	(122.94)	90.00	0.00	0.00	0.00	959.58
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000526.ZK	51	CNY	5.941555	309.56	303.02		4.330000	ACT/360					(10.13)	0.00	(1.30)
CNE0000005F0	51	7.317950	5.743783	303.06	292.93	10.09	50.000000	1	(0.04)	(1.26)	90.00	0.00	0.00	0.00	(1.30)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601811.SH	0	CNY	2.150876	0.00	0.00		0.000000	ACT/360					2,862.73	0.00	2,717.39
CNE100002BC5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(145.34)	90.00	0.00	(145.34)	0.00	2,717.39
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	39,500	CNY	2.973510	127,367.87	117,453.66		4.330000	ACT/360					(12,565.44)	0.00	(16,273.46)
CNE100002G50	39,500	7.317950	3.050787	135,757.98	120,506.09	(3,052.43)	50.000000	1	(18.10)	(655.59)	90.00	0.00	(93.94)	0.00	(16,273.46)
XINJIANG DAQO NEW ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688303.SH	0	CNY	3.289173	0.00	0.00		0.000000	ACT/360					(4,573.54)	0.00	(4,713.93)
CNE100004P24	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(140.39)	90.00	0.00	(140.39)	0.00	(4,713.93)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	222,200	CNY	1.367869	316,105.05	303,940.58		4.330000	ACT/360					(29,235.97)	0.00	(40,161.78)
CNE1000008S5	222,200	7.317950	1.410682	342,689.51	313,453.54	(9,512.96)	50.000000	1	(45.61)	(1,412.86)	90.00	0.00	0.00	0.00	(40,161.78)
XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001258.ZK	0	CNY	1.101401	0.00	0.00		0.000000	ACT/360					117.64	0.00	117.64
CNE100005GM6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	117.64
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600509.SH	0	CNY	0.845865	0.00	0.00		0.000000	ACT/360					(11.07)	0.00	(11.07)
CNE0000019W6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(11.07)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	44,200	CNY	0.880028	41,213.67	38,897.23		4.330000	ACT/360					(1,266.11)	0.00	(2,095.53)
CNE000001PZ9	44,200	7.317950	0.894479	40,986.17	39,535.97	(638.74)	50.000000	1	(5.50)	(190.69)	90.00	0.00	(21.11)	0.00	(2,095.53)
XINTEC INC CMN															
3374.TWO	21,000	TWD	5.845995	124,489.49	122,765.89		4.330000	ACT/360					3,697.49	0.00	(811.99)
TW0003374005	21,000	32.843000	6.036585	123,070.79	126,768.29	(4,002.40)	30.000000	1	(15.84)	(507.08)	90.00	0.00	0.00	0.00	(811.99)
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND															
000949.ZK	0	CNY	0.545235	0.00	0.00		0.000000	ACT/360					(49.84)	0.00	(49.84)
CNE0000010N4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(49.84)
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	129,800	CNY	3.520112	502,959.55	456,910.47		4.330000	ACT/360					28,875.05	0.00	(4,260.09)
CNE0000007F6	129,800	7.317950	3.759542	462,793.07	487,988.55	(31,078.08)	50.000000	1	(62.65)	(2,057.06)	90.00	0.00	(130.92)	0.00	(4,260.09)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	35,400	CNY	2.625052	94,581.32	92,926.84		4.330000	ACT/360					(9,382.68)	0.00	(13,031.13)
CNE100004751	33,500	7.317950	2.724405	100,501.84	96,443.94	(3,517.09)	50.000000	1	(13.40)	(131.36)	90.00	0.00	0.00	0.00	(13,031.13)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	163,000	TWD	2.332308	291,081.97	380,166.25		4.330000	ACT/360					(3,326.76)	0.00	548.70
TW0002609005	127,000	32.843000	2.307927	296,447.91	376,192.10	3,974.14	30.000000	1	(38.08)	(98.68)	90.00	0.00	0.00	0.00	548.70

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	1,700	CNY	8.783881	14,119.63	14,932.60		4.330000	ACT/360					2,361.09	0.00	2,710.13
CNE100002JZ9	1,700	7.317950	8.548759	12,171.80	14,532.89	399.71	50.000000	1	(1.66)	(50.66)	90.00	0.00	0.00	0.00	2,710.13
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	50	CNY	1.544148	86.40	77.21		4.330000	ACT/360					22,455.67	0.00	22,383.13
CNE1000019T0	50	7.317950	1.638740	74.21	81.94	(4.73)	50.000000	1	(0.01)	(67.81)	90.00	0.00	(67.50)	0.00	22,383.13
YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300653.ZK	0	CNY	2.793132	0.00	0.00		0.000000	ACT/360					(516.99)	0.00	(603.17)
CNE100002NZ1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(86.18)	90.00	0.00	(86.18)	0.00	(603.17)
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	131,500	CNY	1.969131	261,794.03	258,940.69		4.330000	ACT/360					(14,726.48)	0.00	(25,341.95)
CNE1000031L2	119,500	7.317950	2.044231	258,970.84	268,816.36	(9,875.67)	50.000000	1	(34.78)	(739.80)	90.00	0.00	(28.98)	0.00	(25,341.95)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	81,275	CNY	5.124386	440,903.30	416,484.47		4.330000	ACT/360					2,399.67	0.00	(11,224.83)
CNE100002PC5	81,275	7.317950	5.271280	426,023.61	428,423.28	(11,938.82)	50.000000	1	(57.36)	(1,685.69)	90.00	0.00	0.00	0.00	(11,224.83)
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	2,400	CNY	4.331814	11,041.36	10,396.35		4.330000	ACT/360					(655.19)	0.00	(993.63)
CNE1000048D3	2,400	7.317950	4.453275	11,343.05	10,687.86	(291.51)	50.000000	1	(1.52)	(46.94)	90.00	0.00	0.00	0.00	(993.63)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
000975.ZK	86,200	CNY	2.186405	181,996.73	188,468.08		4.330000	ACT/360					(8,828.19)	0.00	(2,212.01)
CNE0000012L4	86,200	7.317950	2.098953	193,934.05	180,929.75	7,538.33	50.000000	1	(25.85)	(922.16)	90.00	0.00	(119.91)	0.00	(2,212.01)
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	75,200	CNY	2.689278	211,696.12	202,233.69		4.330000	ACT/360					(10,777.74)	0.00	(15,446.47)
CNE100001YB1	75,200	7.317950	2.739427	216,782.65	206,004.91	(3,771.22)	50.000000	1	(29.01)	(897.51)	90.00	0.00	0.00	0.00	(15,446.47)
YTO EXPRESS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600233.SH	0	CNY	1.880308	0.00	0.00		0.000000	ACT/360					275.43	0.00	216.26
CNE0000012J8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(59.17)	90.00	0.00	(59.17)	0.00	216.26
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	350,000	CNY	1.003013	400,870.36	351,054.60		4.330000	ACT/360					(25,615.90)	0.00	(35,773.32)
CNE100000015	376,800	7.317950	1.026944	412,409.48	359,430.40	(8,375.80)	50.000000	1	(55.17)	(1,781.63)	90.00	0.00	(202.90)	0.00	(35,773.32)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000807.ZK	266,800	CNY	1.876209	468,032.26	500,572.43		4.330000	ACT/360					(8,125.95)	0.00	(2,845.20)
CNE000000VG9	248,600	7.317950	1.849047	468,407.34	493,325.83	7,246.60	50.000000	1	(62.84)	(1,965.85)	90.00	0.00	(29.32)	0.00	(2,845.20)
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	83,500	CNY	0.751577	65,510.84	62,756.65		4.330000	ACT/360					(3,644.52)	0.00	(4,680.04)
CNE000001HC5	83,500	7.317950	0.760648	67,158.63	63,514.11	(757.46)	50.000000	1	(8.99)	(278.06)	90.00	0.00	0.00	0.00	(4,680.04)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.553714	20,414.73	19,732.17		4.330000	ACT/360					1,483.48	0.00	1,296.09
CNE000001N39	12,700	7.317950	1.556803	19,727.06	19,771.40	(39.23)	50.000000	1	(2.66)	(148.16)	90.00	0.00	(66.22)	0.00	1,296.09
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002265.ZK	0	CNY	3.498247	0.00	0.00		0.000000	ACT/360					2,095.90	0.00	2,095.90
CNE100000CK0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2,095.90
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,700	CNY	2.999474	620,576.26	595,995.46		4.330000	ACT/360					2,194.58	0.00	(9,422.53)
CNE000000S01	198,700	7.317950	3.045325	603,007.41	605,106.08	(9,110.61)	50.000000	1	(81.15)	(2,506.50)	90.00	0.00	(12.11)	0.00	(9,422.53)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	3,600	CNY	2.573125	10,030.87	9,263.25		4.330000	ACT/360					(1,154.56)	0.00	(1,532.16)
CNE100003FQ4	3,600	7.317950	2.665683	10,751.02	9,596.46	(333.21)	50.000000	1	(1.43)	(44.38)	90.00	0.00	0.00	0.00	(1,532.16)
ZHANGZHOU PIEN TZE HUANG PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600436.SH	0	CNY	28.568110	0.00	0.00		0.000000	ACT/360					(763.40)	0.00	(791.85)
CNE000001F21	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(28.45)	90.00	0.00	(28.45)	0.00	(791.85)
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300094.ZK	0	CNY	0.527470	0.00	0.00		0.000000	ACT/360					(14,121.96)	0.00	(14,468.63)
CNE100000RB7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(346.67)	90.00	0.00	(346.67)	0.00	(14,468.63)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300718.ZK	25,300	CNY	4.449333	166,892.49	112,568.14		4.330000	ACT/360					81,416.35	0.00	87,496.49
CNE1000035C2	41,700	7.317950	4.191077	106,040.47	106,034.25	6,533.89	50.000000	1	(15.07)	(453.75)	90.00	0.00	(261.34)	0.00	87,496.49
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	110,900	CNY	1.466258	169,308.37	162,607.97		4.330000	ACT/360					(4,514.01)	0.00	(6,313.03)
CNE000001JT5	110,900	7.317950	1.476231	168,228.03	163,714.02	(1,106.05)	50.000000	1	(22.59)	(692.97)	90.00	0.00	0.00	0.00	(6,313.03)
ZHEJIANG GOLDCARD HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300349.ZK	0	CNY	1.813349	0.00	0.00		0.000000	ACT/360					967.16	0.00	940.43
CNE100001KX4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(26.74)	90.00	0.00	(26.74)	0.00	940.43
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	221,062	CNY	1.341906	320,237.05	296,644.39		4.330000	ACT/360					794.78	0.00	(14,438.53)
CNE000001FJ4	221,062	7.317950	1.405219	309,845.74	310,640.52	(13,996.13)	50.000000	1	(41.72)	(1,237.18)	90.00	0.00	0.00	0.00	(14,438.53)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.130378	7,574.23	7,243.29		4.330000	ACT/360					(64.58)	0.00	(216.07)
CNE0000010J2	3,400	7.317950	2.165868	7,428.53	7,363.95	(120.67)	50.000000	1	(1.00)	(30.82)	90.00	0.00	0.00	0.00	(216.07)
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
002001.ZK	79,000	CNY	2.948913	239,159.54	232,964.15		4.330000	ACT/360					316.93	0.00	(4,697.16)
CNE000001J84	79,000	7.317950	3.000259	236,703.53	237,020.46	(4,056.31)	50.000000	1	(31.79)	(957.78)	90.00	0.00	0.00	0.00	(4,697.16)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.972950	14,978.53	13,913.19		4.330000	ACT/360					(1,002.84)	0.00	(1,604.45)
CNE1000051S5	14,300	7.317950	1.010556	15,453.80	14,450.95	(537.76)	50.000000	1	(2.07)	(63.84)	90.00	0.00	0.00	0.00	(1,604.45)
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002273.ZK	0	CNY	2.951646	8,027.71	0.00		4.330000	ACT/360					3,530.80	0.00	3,391.10
CNE100000CT1	2,600	7.317950	0.000000	7,365.79	0.00	0.00	50.000000	1	(1.00)	(139.71)	90.00	0.00	(142.71)	0.00	3,391.10
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002050.ZK	0	CNY	3.121093	0.00	0.00		0.000000	ACT/360					26,959.65	0.00	26,794.27
CNE000001M22	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(165.38)	90.00	0.00	(165.38)	0.00	26,794.27
ZHEJIANG SUPOR COOKWARE CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002032.ZK	0	CNY	7.327189	0.00	0.00		0.000000	ACT/360					851.22	0.00	715.24
CNE000001K55	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(135.97)	90.00	0.00	(135.97)	0.00	715.24
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,100	CNY	2.831394	241,012.68	232,457.45		4.330000	ACT/360					9,454.09	0.00	(1,564.45)
CNE1000023N5	82,100	7.317950	2.953829	233,055.27	242,509.36	(10,051.91)	50.000000	1	(31.38)	(966.63)	90.00	0.00	0.00	0.00	(1,564.45)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	158,800	CNY	1.716328	136,156.18	272,552.83		4.330000	ACT/360					(4,662.12)	0.00	(7,176.53)
CNE100000MK9	78,300	7.317950	1.729803	138,643.97	274,692.64	(2,139.81)	50.000000	1	(18.57)	(374.59)	90.00	0.00	0.00	0.00	(7,176.53)
ZHEJIANG WOLVO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	125,400	CNY	2.679712	323,807.93	336,035.91		4.330000	ACT/360					(33,519.13)	0.00	(46,311.13)
CNE100001R58	111,500	7.317950	2.773963	342,244.49	347,854.93	(11,819.02)	50.000000	1	(45.66)	(972.98)	90.00	0.00	0.00	0.00	(46,311.13)
ZHEJIANG XCC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603667.SH	0	CNY	3.418990	0.00	0.00		0.000000	ACT/360					3,976.78	0.00	3,969.13
CNE1000003D1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.64)	90.00	0.00	(7.64)	0.00	3,969.13
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.325508	20,509.90	19,484.97		4.330000	ACT/360					(1,194.82)	0.00	(1,683.54)
CNE100000K64	14,700	7.317950	1.357423	21,148.94	19,954.12	(469.15)	50.000000	1	(2.83)	(19.56)	90.00	0.00	0.00	0.00	(1,683.54)
ZHESHANG DEVELOPMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000906.ZK	0	CNY	0.864996	0.00	0.00		0.000000	ACT/360					(3.32)	0.00	(3.32)
CNE000000YS8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(3.32)
ZHONGJIN GOLD CORP CMN CLASS A SERIES NORTHBOUND															
600489.SH	0	CNY	1.680799	0.00	0.00		0.000000	ACT/360					212.38	0.00	196.40
CNE000001FM8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(15.98)	90.00	0.00	(15.98)	0.00	196.40
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	440,200	CNY	0.792572	337,624.72	348,890.06		4.330000	ACT/360					(16,280.02)	0.00	(34,684.40)
CNE000000W62	401,600	7.317950	0.831428	350,012.06	365,994.67	(17,104.61)	50.000000	1	(46.79)	(1,299.77)	90.00	0.00	0.00	0.00	(34,684.40)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.863630	28,825.84	37,740.62		4.330000	ACT/360					(1,977.59)	0.00	(3,385.25)
CNE100004900	30,600	7.317950	0.893058	29,432.21	39,026.66	(1,286.03)	50.000000	1	(3.94)	(121.64)	90.00	0.00	0.00	0.00	(3,385.25)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	26,800	CNY	1.772354	43,074.45	47,499.09		4.330000	ACT/360					(6,720.20)	0.00	(8,290.48)
CNE100000PX5	22,600	7.317950	1.824046	48,045.68	48,884.43	(1,385.33)	50.000000	1	(6.38)	(184.95)	90.00	0.00	0.00	0.00	(8,290.48)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.089383	151.39	142.08		4.330000	ACT/360					(5.36)	0.00	(13.24)
CNE100005030	68	7.317950	2.195911	154.68	149.32	(7.24)	50.000000	1	(0.02)	(0.64)	90.00	0.00	0.00	0.00	(13.24)
ZHUZHOU CRRR TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	20,183	CNY	6.367904	128,391.67	128,523.40		4.330000	ACT/360					2,743.48	0.00	(1,347.22)
CNE100004QK2	20,183	7.317950	6.544034	129,334.76	132,078.24	(3,554.84)	50.000000	1	(17.34)	(535.86)	90.00	0.00	0.00	0.00	(1,347.22)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	2,100	CNY	4.068079	9,416.78	8,542.97		4.330000	ACT/360					(547.62)	0.00	(962.76)
CNE1000035L3	2,100	7.317950	4.247067	9,460.83	8,918.84	(375.87)	50.000000	1	(1.27)	(39.27)	90.00	0.00	(0.19)	0.00	(962.76)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.661387	62,802.14	57,672.98		4.330000	ACT/360					(3,849.62)	643.04	(5,695.72)
CNE100000P93	87,200	7.317950	0.686905	63,747.73	59,898.12	(2,225.13)	50.000000	1	(8.54)	(264.00)	90.00	643.04	0.00	0.00	(5,696.02)
ZJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	138,200	CNY	2.074351	0.00	286,675.37		4.327251	ACT/360					0.00	0.00	(1,197.80)
CNE100000B24	0	7.317950	2.083019	0.00	287,873.17	(1,197.80)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,197.80)
TOTAL Long				61,845,398.88	63,643,467.10	(1,354,087.90)			(8,272.55)	(243,234.59)		26,563.28	(172,272.28)	26,563.28	(1,743,031.50)
				61,462,371.81	64,997,555.00							26,563.28	(37,239.11)	0.00	(1,746,949.41)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(3)	CNY	11.887209	(41.21)	(35.66)		4.330000	ACT/360					(326.17)	0.00	(364.55)
CNE1000042T2	(3)	7.317950	12.631953	(44.33)	(37.90)	2.23	(1,200.000000)	1	(0.01)	(40.61)	100.00	0.00	(40.34)	0.00	(364.55)
ACCTON TECHNOLOGY CORP CMN															
2345.TW	0	TWD	22.957708	0.00	0.00		0.000000	ACT/360					(2,908.33)	0.00	(2,873.03)
TW0002345006	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	35.30	100.00	0.00	35.30	0.00	(2,873.03)
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND															
688012.SH	(99)	CNY	24.720038	(2,675.13)	(2,447.28)		4.330000	ACT/360					22,514.08	0.00	22,302.24
CNE100003MM9	(99)	7.317950	25.832002	(3,006.53)	(2,557.37)	110.08	(725.000000)	1	(0.18)	(321.93)	100.00	0.00	(316.11)	0.00	22,302.24
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	3.273148	(69,765.32)	(78,555.55)		4.330000	ACT/360					(5,667.63)	0.00	(3,871.60)
TW0008086000	(21,000)	32.843000	3.358736	(65,079.31)	(80,609.65)	2,054.10	(880.952300)	1	(9.24)	(258.08)	100.00	0.00	0.00	0.00	(3,871.60)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	(662,100)	CNY	0.710582	(672,919.89)	(470,476.02)		4.330000	ACT/360					(4,614.03)	0.00	7,789.67
CNE100000RJO	(934,100)	7.317950	0.729239	(672,919.89)	(482,829.14)	12,353.12	(175.000000)	1	48.23	50.58	100.00	0.00	57.97	0.00	7,789.67
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603529.SH	(7,500)	CNY	5.695584	(42,165.01)	(42,716.88)		4.330000	ACT/360					(1,905.45)	0.00	(2,955.34)
CNE1000051B1	(7,500)	7.317950	5.601759	(41,115.06)	(42,013.19)	(703.69)	(1,448.333300)	1	(12.02)	(346.20)	100.00	0.00	(65.44)	0.00	(2,955.34)
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD															
AOT_n.BK	(530,200)	THB	1.747331	(909,199.15)	(926,435.15)		4.330000	ACT/360					12,635.42	0.00	7,268.47
TH0765010R16	(518,700)	34.195000	1.753113	(923,648.96)	(929,500.50)	3,065.35	(82.889900)	1	90.16	2,547.66	100.00	(10,979.96)	112.45	0.00	7,348.51
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	94.388454	(391,953.67)	(377,553.82)		4.330000	ACT/360					(128,145.81)	0.00	(105,882.25)
KYG022421088	(4,000)	32.843000	100.000000	(271,854.19)	(400,000.00)	22,446.18	(400.000000)	1	(10.85)	(182.63)	100.00	0.00	0.00	0.00	(105,882.25)
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	4.095241	(25,327.64)	(24,571.45)		4.330000	ACT/360					(2,558.70)	0.00	(2,116.70)
TW0008054008	(6,000)	32.843000	4.192073	(22,593.74)	(25,152.44)	580.99	(1,058.333300)	1	(4.73)	(138.99)	100.00	0.00	0.00	0.00	(2,116.70)
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	12.209603	(36,391.34)	(36,628.81)		4.330000	ACT/360					3,135.36	0.00	3,165.96
TW0006187008	(3,000)	32.843000	12.256098	(39,903.65)	(36,768.29)	139.48	(783.333300)	1	(3.12)	(108.88)	100.00	0.00	0.00	0.00	3,165.96
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	3.044789	(88,387.68)	(88,298.88)		4.330000	ACT/360					8,133.28	0.00	8,038.16
TW0001514008	(29,000)	32.843000	3.064024	(96,989.98)	(88,856.70)	557.82	(1,285.344800)	1	(19.89)	(652.94)	100.00	0.00	0.00	0.00	8,038.16
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(87,000)	CNY	1.050841	(94,701.85)	(91,423.14)		4.330000	ACT/360					5,454.48	0.00	7,429.82
CNE000000DF9	(87,000)	7.317950	1.080203	(99,432.14)	(93,977.66)	2,554.52	(1,830.660900)	1	(36.20)	(579.18)	100.00	0.00	0.00	0.00	7,429.82
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	(3,200)	CNY	5.583531	(18,446.08)	(17,867.30)		4.330000	ACT/360					1,309.87	0.00	1,140.42
CNE100000Q84	(3,200)	7.317950	5.568984	(19,130.61)	(17,820.75)	(46.55)	(1,245.312500)	1	(4.08)	(122.90)	100.00	0.00	0.00	0.00	1,140.42
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000898.ZK	(165,800)	CNY	0.318395	(56,300.04)	(52,789.92)		4.330000	ACT/360					4,825.15	0.00	6,082.54
CNE000000SQ4	(165,800)	7.317950	0.327748	(59,165.77)	(54,340.62)	1,550.70	(1,217.159200)	1	(11.92)	(293.31)	100.00	0.00	0.00	0.00	6,082.54
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(21,603)	CNY	3.725087	(8,584.63)	(8,473.05)		4.330000	ACT/360					1,455.17	0.00	5,140.80
CNE1000030R1	(2,203)	7.317950	3.905663	(8,374.40)	(8,374.04)	3,900.98	(1,599.069400)	1	(2.81)	(215.35)	100.00	0.00	(195.96)	0.00	5,140.51
ANHUI CONCH CEMENT COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600585.SH	0	CNY	3.190784	0.00	0.00		0.000000	ACT/360					(73.37)	0.00	(75.98)
CNE0000019V8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.61)	100.00	0.00	(2.61)	0.00	(75.98)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600199.SH	0	CNY	1.762789	0.00	0.00		0.000000	ACT/360					4,262.37	0.00	4,156.45
CNE000000X61	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(105.92)	100.00	0.00	(105.92)	0.00	4,156.45
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	4.226594	(348.27)	(329.67)		4.330000	ACT/360					42.59	0.00	54.40
CNE1000052M6	(78)	7.317950	4.398651	(385.68)	(343.09)	13.42	(975.000000)	1	(0.05)	(1.61)	100.00	0.00	0.00	0.00	54.40
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(7,200)	CNY	5.206376	(39,324.97)	(37,485.91)		4.330000	ACT/360					1,717.75	0.00	2,589.86
CNE1000022S6	(7,200)	7.317950	5.358679	(40,093.65)	(38,582.49)	1,096.58	(1,850.000000)	1	(15.39)	(224.47)	100.00	0.00	(10.44)	0.00	2,589.86
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.441661	(22,339.04)	(34,888.19)		4.330000	ACT/360					88.76	0.00	1,793.01
CNE100005790	(14,400)	7.317950	1.513103	(21,205.25)	(36,617.09)	1,728.91	(1,475.000000)	1	(6.60)	(24.65)	100.00	0.00	0.00	0.00	1,793.01
ANHUI XINBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003038.ZK	0	CNY	2.298458	0.00	0.00		0.000000	ACT/360					116.12	0.00	113.73
CNE100004CL0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.40)	100.00	0.00	(2.40)	0.00	113.73
ANYANG IRON & STEEL INC CMN CLASS A SERIES NORTHBOUND															
600569.SH	0	CNY	0.248704	0.00	0.00		0.000000	ACT/360					7.11	0.00	7.12
CNE0000018Y4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.01	100.00	0.00	0.01	0.00	7.12
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688220.SH	0	CNY	7.048422	0.00	0.00		0.000000	ACT/360					(4,291.02)	0.00	(4,465.38)
CNE100005RF7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(174.36)	100.00	0.00	(174.36)	0.00	(4,465.38)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	5.187245	(212.05)	(202.30)		4.330000	ACT/360					(9.25)	0.00	(4.07)
CNE100003RF2	(39)	7.317950	5.347754	(199.31)	(208.56)	6.26	(1,125.000000)	1	(0.04)	(1.07)	100.00	0.00	0.00	0.00	(4.07)
AVIC SANXIN CO LTD CMN CLASS A SERIES NORTHBOUND															
002163.ZK	0	CNY	1.223020	0.00	0.00		0.000000	ACT/360					4,158.82	0.00	4,047.28
CNE1000006N0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(111.54)	100.00	0.00	(111.54)	0.00	4,047.28
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(99,600)	CNY	1.063139	(113,599.48)	(105,888.67)		4.330000	ACT/360					16,992.76	0.00	18,435.13
CNE000000LP1	(99,600)	7.317950	1.092493	(125,805.06)	(108,812.30)	2,923.63	(1,994.176700)	1	(47.80)	(1,481.26)	100.00	0.00	0.00	0.00	18,435.13
BAIMTEC MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688563.SH	0	CNY	7.252031	0.00	0.00		0.000000	ACT/360					(76.17)	0.00	(90.35)
CNE100006L67	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(14.18)	100.00	0.00	(14.18)	0.00	(90.35)
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(19,900)	CNY	3.055501	(62,914.25)	(60,804.46)		4.330000	ACT/360					13,781.60	0.00	14,662.33
CNE1000023W6	(19,900)	7.317950	3.142284	(76,313.06)	(62,531.45)	1,726.99	(2,164.824100)	1	(28.65)	(846.27)	100.00	0.00	0.00	0.00	14,662.33

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(534,200)	THB	1.023541	(472,585.07)	(546,775.84)		4.330000	ACT/360					(67,439.28)	0.00	(49,878.98)
TH0420010R18	(457,000)	34.195000	1.059244	(417,988.79)	(565,848.31)	19,072.46	(974.080900)	1	(77.60)	(1,512.17)	100.00	0.00	(4.06)	0.00	(49,878.98)
BANGKOK BANK PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BBL_n.BK	0	THB	4.445094	0.00	0.00		0.000000	ACT/360					(103.78)	0.00	(103.05)
TH0001010R16	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.73	100.00	0.00	0.73	0.00	(103.05)
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDM5_n.BK	(1,996,900)	THB	0.719403	(1,208,344.01)	(1,436,576.69)		4.330000	ACT/360					(5,421.84)	0.00	149.12
TH0264010R10	(1,681,200)	34.195000	0.721723	(1,209,426.71)	(1,441,209.45)	4,632.76	(50.000000)	1	128.68	938.20	100.00	0.00	0.00	0.00	149.12
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(1,726,600)	CNY	0.822635	(1,453,914.61)	(1,420,361.17)		4.330000	ACT/360					(19,802.32)	0.00	7,568.85
CNE100000734	(1,726,600)	7.317950	0.839854	(1,430,694.68)	(1,450,091.92)	29,730.75	(560.590100)	1	(54.32)	(2,359.58)	100.00	0.00	(157.81)	0.00	7,568.85
BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601988.SH	0	CNY	0.733812	(369,972.85)	0.00		4.330000	ACT/360					(3,861.58)	0.00	(3,850.48)
CNE000001N05	(496,000)	7.317950	0.000000	(369,972.85)	0.00	0.00	(325.000000)	1	11.10	11.10	100.00	0.00	19.26	0.00	(3,850.48)
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	(169,200)	CNY	1.028977	(213,244.33)	(174,102.86)		4.330000	ACT/360					3,339.00	0.00	8,589.28
CNE1000000S2	(202,000)	7.317950	1.061084	(212,908.20)	(179,535.41)	5,432.56	(825.000000)	1	(23.26)	(182.28)	100.00	0.00	(123.62)	0.00	8,589.28
BANK OF NANJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601009.SH	0	CNY	1.429362	0.00	0.00		0.000000	ACT/360					6,791.10	0.00	6,524.33
CNE100000627	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(266.77)	100.00	0.00	(266.77)	0.00	6,524.33
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601229.SH	(412,704)	CNY	1.228486	(511,963.44)	(507,001.14)		4.330000	ACT/360					(63,342.24)	0.00	(52,484.50)
CNE1000002FM5	(412,704)	7.317950	1.249539	(488,296.89)	(515,689.74)	8,688.61	(150.000000)	1	37.40	2,169.13	100.00	0.00	1,281.72	0.00	(52,484.50)
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(2,577,700)	THB	0.175464	(453,721.60)	(452,294.20)		4.330000	ACT/360					(20,230.22)	0.00	(18,347.48)
TH0148010R15	(2,577,700)	34.195000	0.176809	(436,220.53)	(455,760.56)	3,466.36	(1,102.252000)	1	(86.45)	(1,583.62)	100.00	0.00	(83.78)	0.00	(18,347.48)
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	0	CNY	2.175473	0.00	0.00		0.000000	ACT/360					(299.63)	0.00	(308.92)
CNE100001Z90	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(9.30)	100.00	0.00	(9.30)	0.00	(308.92)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	(4,700)	CNY	1.798318	(8,771.33)	(8,452.09)		4.330000	ACT/360					(2,569.80)	0.00	(2,742.67)
CNE1000010H4	(4,700)	7.317950	1.791689	(8,085.05)	(8,420.94)	(31.16)	(1,750.000000)	1	(3.29)	(141.71)	100.00	0.00	(129.58)	0.00	(2,742.67)
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000595.ZK	0	CNY	0.881394	0.00	0.00		0.000000	ACT/360					300.68	0.00	286.84
CNE000000K09	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.84)	100.00	0.00	(13.84)	0.00	286.84

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601011.SH	0	CNY	0.373055	0.00	0.00		0.000000	ACT/360					(4,873.06)	0.00	(5,500.60)
CNE100001112	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(627.54)	100.00	0.00	(627.54)	0.00	(5,500.60)
BEAR ELECTRIC APPLIANCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002959.ZK	0	CNY	6.382935	0.00	0.00		0.000000	ACT/360					(307.74)	0.00	(347.76)
CNE100003N27	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(40.01)	100.00	0.00	(40.01)	0.00	(347.76)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002985.ZK	(40,544)	CNY	3.011772	(222,316.97)	(122,109.30)		4.330000	ACT/360					(1,212.02)	0.00	4,178.73
CNE100003SS3	(65,816)	7.317950	3.209199	(214,653.13)	(130,113.76)	8,004.46	(1,837.436100)	1	(87.65)	(2,613.71)	100.00	0.00	(1,110.40)	0.00	4,178.73
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	0	CNY	4.051681	0.00	0.00		0.000000	ACT/360					277.66	0.00	275.96
CNE100002D22	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.70)	100.00	0.00	(1.70)	0.00	275.96
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.994814	0.00	0.00		0.000000	ACT/360					55.11	0.00	53.75
CNE100002GG5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.36)	100.00	0.00	(1.36)	0.00	53.75
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(137,300)	CNY	3.054134	(337,190.25)	(419,332.60)		4.330000	ACT/360					43,418.34	0.00	59,307.85
CNE1000012M0	(102,100)	7.317950	3.187513	(367,383.62)	(437,645.60)	18,313.00	(1,896.816800)	1	(133.48)	(2,423.50)	100.00	0.00	0.00	0.00	59,307.52
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(37,200)	CNY	5.314330	(212,398.24)	(197,693.07)		4.330000	ACT/360					31,184.87	0.00	35,627.05
CNE100000NN1	(37,200)	7.317950	5.500703	(235,811.02)	(204,626.15)	6,933.08	(1,821.774100)	1	(79.12)	(2,490.90)	100.00	0.00	0.00	0.00	35,627.05
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	(63,600)	CNY	1.269481	0.00	(80,739.00)		4.330000	ACT/360					346.09	0.00	1,596.52
CNE100001617	0	7.317950	1.289142	0.00	(81,989.43)	1,250.43	(1,800.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,596.52
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
603588.SH	(249,734)	CNY	0.694183	(315,708.58)	(173,361.22)		4.330000	ACT/360					22,235.08	0.00	25,470.16
CNE100001V11	(424,634)	7.317950	0.715583	(326,190.64)	(178,705.40)	5,344.19	(1,553.340100)	1	(96.99)	(2,109.11)	100.00	0.00	(1,379.51)	0.00	25,470.16
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(30,800)	CNY	2.608654	(82,482.66)	(80,346.55)		4.330000	ACT/360					15,197.68	0.00	17,937.77
CNE100002813	(29,300)	7.317950	2.700477	(94,382.54)	(83,174.69)	2,828.14	(881.399300)	1	(8.84)	(88.05)	100.00	0.00	0.00	0.00	17,937.77
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.520638	(427,795.21)	(399,673.19)		4.330000	ACT/360					29,289.30	0.00	30,476.36
CNE000001980	(767,661)	7.317950	0.527128	(433,944.91)	(404,655.61)	4,982.42	(1,782.806100)	1	(159.66)	(3,795.36)	100.00	0.00	0.00	0.00	30,476.36
BEIJING JOIN-CHEER SOFTWARE CO LTD CMN CLASS A SERIES NORTHBOUND															
002279.ZK	0	CNY	0.839033	0.00	0.00		0.000000	ACT/360					341.29	0.00	339.53
CNE000001QL7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.76)	100.00	0.00	(1.76)	0.00	339.53

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	(7,600)	CNY	5.079291	(41,853.09)	(38,602.61)		4.330000	ACT/360					37,313.59	0.00	35,450.84
CNE100001YF2	(7,600)	7.317950	5.254892	(51,080.61)	(39,937.18)	1,334.57	(1,925.000000)	1	(16.24)	(3,197.32)	100.00	0.00	(2,784.36)	0.00	35,450.84
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(33,000)	CNY	1.227120	(37,969.04)	(40,494.95)		4.330000	ACT/360					6,412.94	0.00	7,901.61
CNE100000ZB0	(28,500)	7.317950	1.280708	(43,625.84)	(42,263.37)	1,768.42	(1,542.280700)	1	(11.02)	(279.75)	100.00	0.00	(26.70)	0.00	7,901.61
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.598002	(360.59)	(327.42)		4.330000	ACT/360					222.25	0.00	222.73
CNE100002BX1	(91)	7.317950	3.711746	(436.21)	(337.77)	10.35	(2,250.000000)	1	(0.17)	(9.87)	100.00	0.00	(5.73)	0.00	222.73
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.731639	(37.52)	(35.51)		4.330000	ACT/360					6,972.22	0.00	6,247.78
CNE100003M69	(13)	7.317950	2.785858	(46.06)	(36.22)	0.70	(1,725.000000)	1	(0.01)	(725.15)	100.00	0.00	(724.67)	0.00	6,247.78
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(799)	CNY	30.104059	(2,860.43)	(24,053.14)		4.330000	ACT/360					(8,216.97)	0.00	(8,461.54)
CNE100003R80	(99)	7.317950	29.946604	(2,934.64)	(23,927.34)	(125.81)	(550.000000)	1	(0.08)	(118.76)	100.00	0.00	(114.85)	0.00	(8,461.54)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(76,929)	CNY	2.541695	(85,916.18)	(195,530.09)		4.330000	ACT/360					(3,932.40)	0.00	3,933.77
CNE000000XH3	(32,529)	7.317950	2.658855	(86,885.41)	(204,543.06)	9,012.97	(1,859.641300)	1	(33.93)	(1,146.80)	100.00	0.00	(806.66)	0.00	3,933.77
BEIJING SOJO ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300444.ZK	0	CNY	0.912824	0.00	0.00		0.000000	ACT/360					263.35	0.00	207.12
CNE100001Z74	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(56.23)	100.00	0.00	(56.23)	0.00	207.12
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600085.SH	(9,000)	CNY	5.404519	(50,893.76)	(48,640.67)		4.330000	ACT/360					808.14	0.00	1,654.34
CNE000000R69	(9,000)	7.317950	5.543037	(50,695.47)	(49,887.33)	1,246.66	(1,395.000000)	1	(13.62)	(400.46)	100.00	0.00	0.00	0.00	1,654.34
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300379.ZK	(47,209)	CNY	1.988262	(103,293.62)	(93,863.85)		4.330000	ACT/360					26,765.32	0.00	29,023.59
CNE100001RL4	(47,209)	7.317950	2.060715	(123,967.31)	(97,284.29)	3,420.45	(1,733.001100)	1	(34.81)	(1,162.18)	100.00	0.00	(14.69)	0.00	29,023.59
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(4,300)	CNY	2.880588	(12,046.09)	(12,386.53)		4.330000	ACT/360					3,353.92	0.00	2,915.03
CNE100001401	(4,300)	7.317950	2.859601	(13,684.47)	(12,296.28)	(90.24)	(1,725.000000)	1	(4.13)	(348.65)	100.00	0.00	(272.13)	0.00	2,915.03
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(32,766)	CNY	2.707042	(89,408.90)	(88,698.95)		4.330000	ACT/360					(1,202.23)	0.00	(4,516.61)
CNE000000G55	(32,666)	7.317950	2.642652	(90,738.79)	(86,589.13)	(2,109.82)	(2,077.911200)	1	(40.69)	(1,204.56)	100.00	0.00	(329.72)	0.00	(4,516.61)
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	(4,800)	CNY	1.085003	0.00	(5,208.02)		4.327251	ACT/360					0.00	0.00	(184.40)
CNE0000014S5	0	7.317950	1.046587	0.00	(5,023.62)	(184.40)	(1,900.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(184.40)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300352.ZK	0	CNY	0.695550	0.00	0.00		0.000000	ACT/360					(3,999.00)	0.00	(4,072.80)
CNE100001P43	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(73.80)	100.00	0.00	(73.80)	0.00	(4,072.80)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(38,000)	CNY	9.196565	(375,658.08)	(349,469.46)		4.330000	ACT/360					27,896.89	0.00	39,414.09
CNE100004090	(38,000)	7.317950	9.622134	(393,554.17)	(365,641.09)	16,171.64	(2,072.368400)	1	(168.91)	(4,654.44)	100.00	0.00	(12.71)	0.00	39,414.09
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	(15,500)	CNY	1.631604	0.00	(25,289.87)		4.327251	ACT/360					0.00	0.00	267.41
CNE000000S84	0	7.317950	1.648857	0.00	(25,557.28)	267.41	(575.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	267.41
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
601816.SH	0	CNY	0.824001	0.00	0.00		0.000000	ACT/360					(11,112.46)	0.00	(11,110.54)
CNE100003RV9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1.92	100.00	0.00	1.92	0.00	(11,110.54)
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	43.786853	(59,228.86)	(56,922.91)		4.330000	ACT/360					(7,639.64)	(135.97)	(7,321.91)
CNE100005XM1	(1,300)	7.317950	44.433064	(50,123.34)	(57,762.98)	840.07	(1,288.461500)	1	(15.17)	(386.37)	100.00	(135.97)	0.00	0.00	(7,321.84)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.135844	0.00	0.00		0.000000	ACT/360					(2,254.18)	0.00	(2,300.18)
CNE100003R72	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(46.00)	100.00	0.00	(46.00)	0.00	(2,300.18)
BETTA PHARMACEUTICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300558.ZK	0	CNY	7.241099	0.00	0.00		0.000000	ACT/360					919.14	0.00	781.67
CNE100002DD9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(137.47)	100.00	0.00	(137.47)	0.00	781.67
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
688177.SH	(40,771)	CNY	2.596356	(120,313.13)	(105,856.01)		4.330000	ACT/360					14,903.35	0.00	16,225.14
CNE100003R98	(43,760)	7.317950	2.646565	(130,938.85)	(107,903.10)	2,047.09	(1,366.854400)	1	(29.93)	(725.30)	100.00	0.00	(57.60)	0.00	16,225.14
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(196,300)	CNY	0.683251	(141,914.30)	(134,122.26)		4.330000	ACT/360					14,097.02	0.00	16,538.11
CNE100000MZ7	(196,300)	7.317950	0.700561	(151,617.14)	(137,520.12)	3,397.86	(1,244.154300)	1	(30.81)	(956.77)	100.00	0.00	0.00	0.00	16,538.11
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	22.561885	(660,256.02)	(654,294.67)		4.330000	ACT/360					100,363.90	0.00	110,027.12
TW0006472004	(29,000)	32.843000	22.926829	(765,241.94)	(664,878.04)	10,583.37	(650.000000)	1	(27.17)	(920.15)	100.00	0.00	0.00	0.00	110,027.12
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	4.065346	(117.19)	(109.76)		4.330000	ACT/360					(59.31)	0.00	(68.69)
CNE100003PR1	(27)	7.317950	4.124162	(119.25)	(111.35)	1.59	(1,300.000000)	1	(0.03)	(10.97)	100.00	0.00	(10.12)	0.00	(68.69)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.600209	0.00	0.00		0.000000	ACT/360					89.90	0.00	87.65
CNE100002D38	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.24)	100.00	0.00	(9.12)	0.00	87.65

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300796.ZK	(15,700)	CNY	1.374702	0.00	(21,582.82)		4.327771	ACT/360					208.86	0.00	474.89
CNE100003QP3	0	7.317950	1.391646	0.00	(21,848.84)	266.02	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	474.89
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(1,035,800)	THB	0.179851	(92,192.65)	(186,289.52)		4.330000	ACT/360					(6,040.31)	0.00	(6,849.24)
TH0221010R10	(537,200)	34.195000	0.179290	(92,627.55)	(185,708.95)	(580.56)	(1,234.256300)	1	(20.47)	(228.36)	100.00	0.00	0.00	0.00	(6,849.24)
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	(21,500)	THB	5.936540	(17,961.13)	(127,635.62)		4.330000	ACT/360					(701.90)	0.00	(1,852.14)
TH0168010R13	(3,100)	34.195000	5.883067	(18,018.97)	(126,485.94)	(1,149.68)	(450.000000)	1	(0.08)	(0.56)	100.00	0.00	0.00	0.00	(1,852.14)
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(79,200)	CNY	0.912824	(76,234.67)	(72,295.66)		4.330000	ACT/360					6,093.57	0.00	6,819.02
CNE100000X36	(79,200)	7.317950	0.929985	(79,570.50)	(73,654.81)	1,359.16	(1,350.757500)	1	(19.03)	(633.70)	100.00	0.00	(29.67)	0.00	6,819.02
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(10,700)	CNY	3.593903	(43,277.90)	(38,454.76)		4.330000	ACT/360					11,594.58	0.00	13,022.21
CNE1000055F3	(10,700)	7.317950	3.782758	(51,464.29)	(40,475.51)	2,020.75	(2,011.214900)	1	(17.99)	(593.13)	100.00	0.00	(28.59)	0.00	13,022.21
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	(26,300)	THB	0.288054	0.00	(7,575.82)		4.330000	ACT/360					(188.73)	0.00	63.07
TH0639010R13	0	34.195000	0.297628	0.00	(7,827.62)	251.80	(2,500.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	63.07
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
688256.SH	(8,506)	CNY	88.224161	(839,829.48)	(750,434.71)		4.330000	ACT/360					(2,607.12)	0.00	9,707.56
CNE1000041R8	(9,406)	7.317950	89.857566	(842,931.06)	(764,328.46)	13,893.74	(1,324.697000)	1	(207.65)	(1,579.07)	100.00	0.00	(229.80)	0.00	9,707.56
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	3.060967	(21,178.11)	(19,620.80)		4.330000	ACT/360					7,545.99	0.00	7,658.38
CNE100001XM0	(6,410)	7.317950	3.147746	(24,847.54)	(20,177.05)	556.26	(1,807.839300)	1	(7.65)	(443.86)	100.00	0.00	(192.23)	0.00	7,658.38
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(550)	CNY	8.193551	(50,096.60)	(4,506.45)		4.330000	ACT/360					4,403.30	0.00	3,832.03
CNE100004BM0	(6,100)	7.317950	0.000000	(56,413.98)	(4,506.57)	0.12	(1,865.983600)	1	(19.18)	(571.39)	100.00	0.00	(571.39)	0.00	3,832.03
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.317590	(21,998.96)	0.00		4.330000	ACT/360					1,776.69	0.00	1,584.03
TH0606010R13	(9,500)	34.195000	0.000000	(21,998.96)	0.00	0.00	(3,000.000000)	1	(15.69)	(192.66)	100.00	0.00	(312.41)	0.00	1,584.03
CATCHER TECHNOLOGY CO., LTD. CMN															
2474.TW	(19,000)	TWD	5.967786	(111,764.71)	(113,387.94)		4.330000	ACT/360					2,178.12	0.00	(2,767.83)
TW0002474004	(19,000)	32.843000	5.914634	(114,556.17)	(112,378.05)	(1,009.89)	(40.000000)	1	12.54	402.67	100.00	(4,338.73)	0.00	0.00	(2,750.67)
CCOOP GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
000564.ZK	0	CNY	0.482376	0.00	0.00		0.000000	ACT/360					810.87	0.00	610.38
CNE0000003W0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(200.49)	100.00	0.00	(200.49)	0.00	610.38

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
600180.SH	0	CNY	0.579397	0.00	0.00		0.000000	ACT/360					(49.81)	0.00	(51.93)
CNE000000WTO	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.13)	100.00	0.00	(2.13)	0.00	(51.93)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	(44,800)	THB	1.652288	(23,548.95)	(74,022.52)		4.330000	ACT/360					291.20	0.00	1,410.15
TH0481010R10	(13,900)	34.195000	1.677223	(23,613.42)	(75,139.61)	1,117.09	(200.000000)	1	1.53	1.86	100.00	0.00	0.00	0.00	1,410.15
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(65,000)	TWD	4.963006	(329,853.68)	(322,595.38)		4.330000	ACT/360					28,776.64	0.00	30,742.13
TW0009958009	(65,000)	32.843000	5.000000	(353,776.64)	(325,000.00)	2,404.62	(597.692300)	1	(12.21)	(439.13)	100.00	0.00	0.00	0.00	30,742.13
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(25,219)	CNY	2.045655	(23,661.30)	(51,589.37)		4.330000	ACT/360					5,767.14	0.00	7,741.39
CNE100001VQ5	(10,800)	7.317950	2.124899	(23,661.30)	(53,587.83)	1,998.46	(2,000.000000)	1	(10.30)	(24.20)	100.00	0.00	(158.24)	0.00	7,741.39
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	2.186158	(108,655.90)	(109,307.92)		4.330000	ACT/360					11,448.85	0.00	13,068.69
TW0002392008	(50,000)	32.843000	2.213415	(122,119.60)	(110,670.75)	1,362.83	(216.500000)	1	8.15	257.01	100.00	0.00	0.00	0.00	13,068.69
CHENGDU GALAXY MAGNETS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300127.ZK	0	CNY	3.337000	0.00	0.00		0.000000	ACT/360					207.09	0.00	205.26
CNE100000VD5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.84)	100.00	0.00	(1.84)	0.00	205.26
CHENGDU M&S ELECTRONICS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688311.SH	0	CNY	4.165101	0.00	0.00		0.000000	ACT/360					1,754.83	0.00	1,691.47
CNE100005X72	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(63.36)	100.00	0.00	(63.36)	0.00	1,691.47
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(33,100)	CNY	1.835213	(30,152.88)	(60,745.56)		4.330000	ACT/360					3,700.00	0.00	5,006.41
CNE100000BN6	(15,400)	7.317950	1.878350	(30,852.56)	(62,173.38)	1,427.81	(1,975.000000)	1	(12.83)	(121.40)	100.00	0.00	(68.77)	0.00	5,006.41
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(39,200)	CNY	0.463244	(19,376.05)	(18,159.18)		4.330000	ACT/360					4,534.43	0.00	4,168.68
CNE100001RPS	(39,200)	7.317950	0.462944	(21,161.61)	(18,147.40)	(11.78)	(1,978.252500)	1	(8.10)	(353.97)	100.00	0.00	(223.03)	0.00	4,168.68
CHEFTEK PRECISION CO., LTD. CMN															
1597.TW	(4,000)	TWD	3.790762	0.00	(15,163.05)		4.327771	ACT/360					0.00	0.00	(128.50)
TW0001597003	0	32.843000	3.758638	0.00	(15,034.55)	(128.50)	(575.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(128.50)
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600138.SH	(165,300)	CNY	1.377435	(238,779.65)	(227,690.00)		4.330000	ACT/360					17,996.51	0.00	17,460.65
CNE000000V14	(165,300)	7.317950	1.384735	(246,893.20)	(228,896.70)	1,206.70	(1,731.488200)	1	(85.15)	(1,742.56)	100.00	0.00	0.00	0.00	17,460.65
CHINA EVERBRIGHT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601818.SH	0	CNY	0.509706	0.00	0.00		0.000000	ACT/360					(14,309.64)	0.00	(13,897.93)
CNE100000SL4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	411.70	100.00	0.00	411.70	0.00	(13,897.93)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600977.SH	(159,000)	CNY	1.537316	(252,127.50)	(244,433.21)		4.330000	ACT/360					9,405.35	0.00	15,050.75
CNE100002GX0	(155,000)	7.317950	1.585481	(255,214.71)	(252,091.48)	7,658.27	(1,383.951600)	1	(66.23)	(2,012.88)	100.00	0.00	(12.34)	0.00	15,050.75
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(382,700)	CNY	1.217554	(495,712.69)	(465,957.95)		4.330000	ACT/360					18,418.22	0.00	26,249.83
CNE000000271	(381,900)	7.317950	1.245442	(494,036.77)	(476,630.65)	10,672.70	(1,451.682300)	1	(140.47)	(2,841.08)	100.00	0.00	0.00	0.00	26,249.83
CHINA HARZONE INDUSTRY CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
300527.ZK	0	CNY	1.068605	0.00	0.00		0.000000	ACT/360					65.94	0.00	64.57
CNE100002CH2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.36)	100.00	0.00	(1.36)	0.00	64.57
CHINA HIGH SPEED RAILWAY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000008.ZK	0	CNY	0.388087	0.00	0.00		0.000000	ACT/360					(781.00)	0.00	(779.97)
CNE0000001C6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1.03	100.00	0.00	1.03	0.00	(779.97)
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(57,800)	CNY	1.031710	(62,441.98)	(59,632.82)		4.330000	ACT/360					3,483.59	0.00	4,502.85
CNE000000644	(57,800)	7.317950	1.061084	(64,814.24)	(61,330.66)	1,697.83	(1,769.117600)	1	(22.89)	(678.57)	100.00	0.00	0.00	0.00	4,502.85
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(667,200)	CNY	1.497687	(1,049,658.39)	(999,256.90)		4.330000	ACT/360					7,801.01	0.00	43,680.05
CNE000000YM1	(667,200)	7.317950	1.555437	(1,046,514.92)	(1,037,787.57)	38,530.67	(721.031900)	1	(84.36)	(2,651.63)	100.00	0.00	(39.06)	0.00	43,680.05
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(60,600)	CNY	3.160721	(181,590.88)	(191,539.71)		4.330000	ACT/360					7,180.21	0.00	10,119.45
CNE100002XN6	(54,000)	7.317950	3.240500	(187,954.30)	(196,374.27)	4,834.57	(1,937.037000)	1	(75.10)	(1,895.33)	100.00	0.00	(809.41)	0.00	10,119.45
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
001979.ZK	0	CNY	1.365136	0.00	0.00		0.000000	ACT/360					552.08	0.00	523.48
CNE100002FC6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(28.60)	100.00	0.00	(28.60)	0.00	523.48
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	(78,400)	CNY	1.387000	(69,356.80)	(108,740.84)		4.330000	ACT/360					(1,668.43)	0.00	1,282.48
CNE1000022N7	(48,800)	7.317950	1.424338	(68,271.04)	(111,668.10)	2,927.26	(336.629000)	1	1.73	23.65	100.00	0.00	18.69	0.00	1,282.48
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND															
600536.SH	(34,300)	CNY	6.078205	(228,713.28)	(208,482.43)		4.330000	ACT/360					43,542.31	0.00	51,153.57
CNE000001BB0	(33,800)	7.317950	6.373636	(259,053.24)	(218,615.72)	10,133.29	(1,697.707100)	1	(76.70)	(2,522.03)	100.00	0.00	0.00	0.00	51,153.57
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	(97,200)	CNY	2.799964	(288,001.95)	(272,156.55)		4.330000	ACT/360					26,966.61	0.00	32,705.89
CNE000000T18	(97,200)	7.317950	2.897838	(306,933.98)	(281,669.85)	9,513.31	(1,397.582300)	1	(74.89)	(3,774.03)	100.00	0.00	(1,338.88)	0.00	32,705.76
CHINA OILFIELD SERVICES LIMITED CMN CLASS A SERIES NORTHBOUND															
601808.SH	0	CNY	2.052487	0.00	0.00		0.000000	ACT/360					(182.17)	0.00	(157.67)
CNE100000759	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	24.50	100.00	0.00	24.50	0.00	(157.67)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
601390.SH	(99)	CNY	0.833567	(88.11)	(82.52)		4.330000	ACT/360					1.31	0.00	5.30
CNE100000866	(99)	7.317950	0.872629	(87.70)	(86.39)	3.87	(275.000000)	1	0.00	0.12	100.00	0.00	0.00	0.00	5.30
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(38,300)	CNY	1.112333	(68,258.02)	(42,602.37)		4.330000	ACT/360					(9,048.33)	0.00	(9,497.55)
CNE000000VF1	(57,900)	7.317950	1.129365	(69,443.64)	(43,254.68)	652.31	(1,492.227900)	1	(19.94)	(1,101.53)	100.00	0.00	(778.89)	0.00	(9,497.55)
CHINA STEEL CORPORATION CMN															
2002.TW	(712,000)	TWD	0.586122	(430,758.58)	(417,318.76)		4.330000	ACT/360					36,597.51	0.00	47,424.66
TW0002002003	(712,000)	32.843000	0.599085	(463,146.03)	(426,548.52)	9,229.76	(47.668500)	1	50.00	1,597.39	100.00	0.00	0.00	0.00	47,424.66
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
600088.SH	0	CNY	2.429642	0.00	0.00		0.000000	ACT/360					(2,004.28)	0.00	(2,155.80)
CNE000000QY2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(151.52)	100.00	0.00	(151.52)	0.00	(2,155.80)
CHINA TOURISM GROUP DUTY FREE CORP LTD CMN CLASS A SERIES NORTHBOUND															
601888.SH	0	CNY	8.841274	0.00	0.00		0.000000	ACT/360					704.76	0.00	661.66
CNE100000G29	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(43.10)	100.00	0.00	(43.10)	0.00	661.66
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.389453	(204,059.88)	0.00		4.330000	ACT/360					2,735.99	0.00	2,007.84
CNE100003PS9	(505,200)	7.317950	0.000000	(202,466.98)	0.00	0.00	(867.725600)	1	(24.83)	(728.15)	100.00	0.00	(827.79)	0.00	2,007.84
CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND															
600016.SH	0	CNY	0.547968	0.00	0.00		0.000000	ACT/360					(11,770.95)	0.00	(13,108.75)
CNE0000015Y0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,337.80)	100.00	0.00	(1,337.80)	0.00	(13,108.75)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
688595.SH	0	CNY	4.259390	0.00	0.00		0.000000	ACT/360					(1,488.89)	0.00	(1,699.15)
CNE10000042K1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(210.26)	100.00	0.00	(210.26)	0.00	(1,699.15)
CHONGQING DEPARTMENT STORE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600729.SH	0	CNY	4.169200	0.00	0.00		0.000000	ACT/360					(33,282.13)	0.00	(34,407.79)
CNE000000LF2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,125.66)	100.00	0.00	(1,125.66)	0.00	(34,407.79)
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND															
000950.ZK	0	CNY	0.718781	0.00	0.00		0.000000	ACT/360					(7,514.98)	0.00	(7,704.73)
CNE0000010K0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(189.75)	100.00	0.00	(189.75)	0.00	(7,704.73)
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002996.ZK	0	CNY	0.884127	0.00	0.00		0.000000	ACT/360					(8,060.54)	0.00	(8,569.28)
CNE10000046H8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(508.74)	100.00	0.00	(508.74)	0.00	(8,569.28)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	0	CNY	3.449053	0.00	0.00		0.000000	ACT/360					21,639.00	0.00	20,584.28
CNE100000V20	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,054.72)	100.00	0.00	(1,054.72)	0.00	20,584.28

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	(16,900)	CNY	0.968851	(17,424.24)	(16,373.57)		4.330000	ACT/360					1,648.41	0.00	1,835.98
CNE100006087	(16,900)	7.317950	0.991438	(18,403.71)	(16,755.30)	381.73	(1,750.000000)	1	(6.26)	(194.16)	100.00	0.00	0.00	0.00	1,835.98
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
600787.SH	0	CNY	0.847232	0.00	0.00		0.000000	ACT/360					3,095.02	0.00	3,056.86
CNE000000NS1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(38.16)	100.00	0.00	(38.16)	0.00	3,056.86
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(10,544)	CNY	4.762263	(53,662.38)	(50,213.30)		4.330000	ACT/360					6,568.88	0.00	7,914.99
CNE1000049X9	(10,544)	7.317950	4.932607	(58,255.99)	(52,009.41)	1,796.11	(1,395.466600)	1	(13.79)	(450.00)	100.00	0.00	(19.04)	0.00	7,914.99
CNNC HUA YUAN TITANIUM DIOXIDE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002145.ZK	0	CNY	0.565732	0.00	0.00		0.000000	ACT/360					(4,892.68)	0.00	(4,970.33)
CNE1000005X1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(77.66)	100.00	0.00	(77.66)	0.00	(4,970.33)
COM7 PCL NVDR															
COM7_n.BK	(136,000)	THB	0.753034	(62,970.28)	(102,412.63)		4.330000	ACT/360					163.82	0.00	2,571.00
TH6678010R15	(79,500)	34.195000	0.773210	(62,077.47)	(105,156.55)	2,743.91	(2,125.000000)	1	(29.70)	(336.73)	100.00	0.00	(3.67)	0.00	2,571.00
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.405383	(157,497.73)	(156,349.91)		4.330000	ACT/360					39,492.38	0.00	38,742.97
TW0008089004	(65,000)	32.843000	2.399390	(195,452.72)	(155,960.35)	(389.56)	(744.615300)	1	(9.07)	(359.84)	100.00	0.00	0.00	0.00	38,742.97
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	35.362362	0.00	0.00		0.000000	ACT/360					29,558.77	0.00	31,158.57
CNE100003662	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	1,599.80	100.00	0.00	1,599.80	0.00	31,158.57
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.549614	(19.80)	(18.60)		4.330000	ACT/360					2,983.25	(1,138.30)	1,583.57
CNE000001BD6	(12)	7.317950	1.584115	(20.76)	(19.01)	0.41	(1,225.000000)	1	(0.00)	(261.81)	100.00	(1,138.30)	(261.68)	0.00	1,584.11
CSI SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688472.SH	0	CNY	1.678066	0.00	0.00		0.000000	ACT/360					4,979.19	0.00	4,821.40
CNE100006KH6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(157.80)	100.00	0.00	(157.80)	0.00	4,821.40
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(292,540)	CNY	1.816082	(603,536.48)	(531,276.74)		4.330000	ACT/360					(20,184.01)	0.00	819.90
CNE000000QR6	(295,040)	7.317950	1.913117	(654,187.66)	(559,663.31)	28,386.57	(1,926.001500)	1	(256.24)	(7,382.66)	100.00	0.00	(4,157.19)	0.00	819.90
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(568,000)	TWD	1.178333	(682,950.14)	(669,293.30)		4.330000	ACT/360					(33,879.06)	0.00	(23,259.75)
TW0002891009	(568,000)	32.843000	1.192073	(652,171.06)	(677,097.46)	7,804.16	(40.000000)	1	70.85	2,815.15	100.00	0.00	544.66	0.00	(23,259.75)
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(184,000)	TWD	1.026094	(160,963.20)	(188,801.27)		4.330000	ACT/360					(4,037.33)	0.00	(4,350.69)
TW0003062006	(162,000)	32.843000	1.025912	(162,160.90)	(188,767.83)	(33.44)	(662.191300)	1	(10.10)	(279.92)	100.00	0.00	0.00	0.00	(4,350.69)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DAAN GENE CO LTD CMN CLASS A SERIES NORTHBOUND															
002030.ZK	0	CNY	0.751577	0.00	0.00		0.000000	ACT/360					616.44	0.00	572.67
CNE000001KP1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(43.77)	100.00	0.00	(43.77)	0.00	572.67
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(124,477)	CNY	0.901892	(150,904.55)	(112,264.80)		4.330000	ACT/360					5,716.26	0.00	5,595.38
CNE000001NG4	(162,077)	7.317950	0.925888	(153,448.91)	(115,251.76)	2,986.96	(1,325.000000)	1	(37.08)	(3,107.84)	100.00	0.00	(2,412.00)	0.00	5,595.35
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(94,800)	CNY	2.000560	(203,399.18)	(189,653.11)		4.330000	ACT/360					14,198.42	0.00	18,674.15
CNE100002RG2	(94,800)	7.317950	2.056618	(209,165.81)	(194,967.39)	5,314.27	(1,828.164500)	1	(78.13)	(838.55)	100.00	0.00	0.00	0.00	18,674.15
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	0	CNY	1.146496	0.00	0.00		0.000000	ACT/360					(3,660.42)	0.00	(3,794.78)
CNE000000X87	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(134.37)	100.00	0.00	(134.37)	0.00	(3,794.78)
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	(19,800)	THB	4.064922	(88,580.86)	(80,485.45)		4.330000	ACT/360					(1,539.57)	0.00	7,107.91
TH0528010R18	(19,800)	34.195000	4.493885	(87,368.37)	(88,978.92)	8,493.47	(50.000000)	1	9.28	154.01	100.00	0.00	51.16	0.00	7,107.91
DELTA ELECTRONICS, INC. CMN															
2308.TW	(12,000)	TWD	12.696769	(158,914.97)	(152,361.23)		4.330000	ACT/360					(2,285.34)	0.00	2,999.33
TW0002308004	(12,000)	32.843000	13.125000	(155,214.66)	(157,500.00)	5,138.77	(40.000000)	1	16.90	145.90	100.00	0.00	0.00	0.00	2,999.33
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001328.ZK	(7,700)	CNY	4.468465	(33,821.83)	(34,407.18)		4.330000	ACT/360					249.20	0.00	(801.15)
CNE100005Z96	(7,700)	7.317950	4.337198	(33,645.62)	(33,396.42)	(1,010.75)	(1,500.000000)	1	(10.05)	(39.60)	100.00	0.00	0.00	0.00	(801.15)
DEZHAN HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND															
000813.ZK	0	CNY	0.430448	0.00	0.00		0.000000	ACT/360					2,163.64	0.00	2,045.73
CNE000000VV8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(117.91)	100.00	0.00	(117.91)	0.00	2,045.73
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(4,135)	CNY	5.624526	(24,220.79)	(23,257.41)		4.330000	ACT/360					4,082.35	0.00	3,919.84
CNE1000055W8	(4,135)	7.317950	5.663212	(27,499.73)	(23,417.38)	159.97	(2,002.509000)	1	(10.17)	(322.47)	100.00	0.00	0.00	0.00	3,919.84
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.560826	0.00	0.00		0.000000	ACT/360					42.78	0.00	42.43
CNE100002JR6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.35)	100.00	0.00	(0.35)	0.00	42.43
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688668.SH	0	CNY	6.232620	0.00	0.00		0.000000	ACT/360					63.53	0.00	59.87
CNE100005XN9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.66)	100.00	0.00	(3.66)	0.00	59.87
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300354.ZK	0	CNY	4.728100	0.00	0.00		0.000000	ACT/360					759.95	0.00	737.01
CNE100001P19	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.94)	100.00	0.00	(22.94)	0.00	737.01

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002672.ZK	(86,700)	CNY	0.565732	(44,682.98)	(49,048.98)		4.330000	ACT/360					4,151.51	0.00	4,902.72
CNE100001D88	(74,000)	7.317950	0.577626	(46,783.16)	(50,080.18)	1,031.20	(1,579.189100)	1	(13.97)	(279.99)	100.00	0.00	(92.50)	0.00	4,902.72
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(11,869)	CNY	3.376629	(44,170.83)	(40,077.21)		4.330000	ACT/360					85.69	0.00	226.12
CNE1000055X6	(11,869)	7.317950	3.400385	(40,444.86)	(40,359.17)	281.96	(1,432.728100)	1	(12.71)	(141.54)	100.00	0.00	0.00	0.00	226.12
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(1,900)	CNY	4.115907	(7,748.67)	(7,820.22)		4.330000	ACT/360					570.76	0.00	730.11
CNE1000032W7	(1,800)	7.317950	4.206218	(8,151.57)	(7,991.81)	171.59	(650.000000)	1	(0.42)	(12.24)	100.00	0.00	0.00	0.00	730.11
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	8.007795	(41,222.19)	(56,054.56)		4.330000	ACT/360					4,736.68	0.00	6,641.15
TW0008069006	(5,000)	32.843000	8.265252	(43,110.06)	(57,856.76)	1,802.20	(250.000000)	1	2.32	102.27	100.00	0.00	29.86	0.00	6,641.15
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(2,500)	CNY	2.422810	(6,685.61)	(6,057.02)		4.330000	ACT/360					(1,000.91)	0.00	(988.15)
CNE1000033F0	(2,600)	7.317950	0.000000	(6,049.76)	(6,126.37)	69.34	(1,800.000000)	1	(2.62)	(56.58)	100.00	0.00	(56.58)	0.00	(988.15)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	(12,030)	CNY	33.812748	(471,796.45)	(406,767.36)		4.330000	ACT/360					14,350.64	0.00	17,070.52
CNE100005576	(14,130)	7.317950	33.938301	(485,965.19)	(408,277.76)	1,510.40	(50.000000)	1	51.90	1,209.49	100.00	0.00	582.58	0.00	17,070.52
EDIMAX TECHNOLOGY CO., LTD. CMN															
3047.TW	(13,000)	TWD	0.904302	(11,589.45)	(11,755.93)		4.330000	ACT/360					1,232.00	0.00	1,155.00
TW0003047007	(13,000)	32.843000	0.902439	(12,963.70)	(11,731.71)	(24.22)	(951.923000)	1	(1.51)	(52.78)	100.00	0.00	0.00	0.00	1,155.00
EGIS TECHNOLOGY INC. CMN															
6462.TWO	(42,000)	TWD	5.176141	(219,308.14)	(217,397.92)		4.330000	ACT/360					4,559.86	0.00	12,251.92
TW0006462005	(41,000)	32.843000	5.375620	(225,184.87)	(225,776.05)	8,378.13	(771.951200)	1	(19.94)	(686.07)	100.00	0.00	0.00	0.00	12,251.92
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	0	CNY	15.505709	0.00	0.00		0.000000	ACT/360					5,749.82	0.00	5,749.82
CNE100002615	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(57.25)	0.00	5,749.82
ESTUN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
002747.ZK	0	CNY	2.474737	0.00	0.00		0.000000	ACT/360					902.83	0.00	875.75
CNE100001X35	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(27.07)	100.00	0.00	(27.07)	0.00	875.75
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	(209,434)	CNY	6.135598	(281,621.68)	(1,285,002.85)		4.330000	ACT/360					22,725.83	0.00	73,449.17
CNE100000GS4	(43,734)	7.317950	6.380776	(279,781.14)	(1,336,351.36)	51,348.51	(1,448.864700)	1	(79.69)	(625.17)	100.00	0.00	(79.15)	0.00	73,449.17
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(30,542)	CNY	0.308830	(9,952.81)	(9,432.28)		4.330000	ACT/360					862.12	0.00	1,099.87
CNE1000051N6	(30,542)	7.317950	0.316823	(10,538.53)	(9,676.41)	244.13	(733.583200)	1	(0.76)	(6.38)	100.00	0.00	0.00	0.00	1,099.87

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	18.238285	(99,664.74)	(91,191.43)		4.330000	ACT/360					(21,609.99)	0.00	(14,312.65)
TW0006442007	(5,000)	32.843000	19.817073	(77,475.38)	(99,085.37)	7,893.94	(1,170.000000)	1	(23.07)	(596.60)	100.00	0.00	0.00	0.00	(14,312.65)
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	(39,925)	CNY	1.585143	(40,022.18)	(63,286.85)		4.330000	ACT/360					3,237.93	0.00	3,176.07
CNE1000041T4	(23,125)	7.317950	1.584115	(38,174.31)	(63,245.79)	(41.06)	(1,010.486400)	1	(6.64)	(20.80)	100.00	0.00	0.00	0.00	3,177.36
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND															
301382.ZK	0	CNY	3.591170	0.00	0.00		0.000000	ACT/360					387.38	0.00	353.34
CNE100006285	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(34.04)	100.00	0.00	(34.04)	0.00	353.34
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(2,000)	TWD	7.520628	(14,934.47)	(15,041.26)		4.330000	ACT/360					(2,388.57)	0.00	(2,392.70)
TW0003363008	(2,000)	32.843000	7.545732	(12,702.89)	(15,091.46)	50.21	(850.000000)	1	(2.00)	(54.34)	100.00	0.00	0.00	0.00	(2,392.70)
FITTECH CO., LTD. CMN															
6706.TW	(16,000)	TWD	3.805986	(31,088.08)	(60,895.78)		4.330000	ACT/360					7,671.48	0.00	7,905.78
TW0006706005	(8,000)	32.843000	3.829159	(38,281.24)	(61,266.54)	370.76	(950.000000)	1	(3.60)	(136.46)	100.00	0.00	0.00	0.00	7,905.78
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	(87,700)	CNY	1.652102	(87,561.35)	(144,889.35)		4.330000	ACT/360					(2,487.49)	0.00	3,625.87
CNE100003332	(50,000)	7.317950	1.723920	(82,384.36)	(151,187.82)	6,298.47	(1,160.700000)	1	(18.32)	(185.11)	100.00	0.00	(88.77)	0.00	3,625.87
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(67,000)	TWD	1.062631	(72,493.13)	(71,196.30)		4.330000	ACT/360					12,140.89	0.00	13,842.13
TW0001301000	(67,000)	32.843000	1.082317	(85,006.59)	(72,515.24)	1,318.94	(40.000000)	1	9.42	382.30	100.00	0.00	83.47	0.00	13,842.13
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	23.901592	(49,192.32)	(47,803.18)		4.330000	ACT/360					5,962.46	0.00	7,081.64
TW0006805005	(2,000)	32.843000	24.695122	(55,352.70)	(49,390.24)	1,587.06	(1,375.000000)	1	(12.13)	(467.88)	100.00	0.00	0.00	0.00	7,081.64
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	(55,800)	CNY	1.602908	(97,565.69)	(89,442.26)		4.330000	ACT/360					27,881.55	0.00	28,639.08
CNE100000B65	(55,800)	7.317950	1.637374	(130,155.85)	(91,365.47)	1,923.21	(1,750.940800)	1	(31.80)	(1,165.68)	100.00	0.00	(526.65)	0.00	28,639.08
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.189418	0.00	0.00		0.000000	ACT/360					481.02	0.00	445.76
CNE100003563	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(35.26)	100.00	0.00	(35.26)	0.00	445.76
GALAXYCORE INC. CMN CLASS A SERIES NORTHBOUND															
688728.SH	0	CNY	1.775087	0.00	0.00		0.000000	ACT/360					362.77	0.00	353.93
CNE100004PM0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.85)	100.00	0.00	(8.85)	0.00	353.93
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	5.762543	(163,823.27)	(152,707.39)		4.330000	ACT/360					11,027.66	(1,818.42)	15,749.60
CNE100003ZH1	(26,500)	7.317950	6.022369	(170,620.44)	(159,592.78)	6,885.39	(706.981100)	1	(11.65)	(345.03)	100.00	(1,818.42)	0.00	0.00	15,750.48

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(85,100)	CNY	4.655675	(390,941.78)	(396,197.98)		4.330000	ACT/360					152,778.74	0.00	157,744.40
CNE100000SF6	(79,400)	7.317950	4.781023	(456,370.69)	(406,865.06)	10,667.08	(1,397.512500)	1	(96.87)	(5,701.42)	100.00	0.00	(2,724.43)	0.00	157,744.40
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(198,288)	CNY	0.352558	(120,242.57)	(69,907.97)		4.330000	ACT/360					11,757.99	0.00	12,472.31
CNE1000009R5	(305,988)	7.317950	0.360523	(124,130.84)	(71,487.38)	1,579.41	(2,099.081900)	1	(55.18)	(865.09)	100.00	0.00	(515.14)	0.00	12,472.31
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	(100,843)	CNY	0.366223	(77,851.47)	(36,931.00)		4.330000	ACT/360					4,840.42	0.00	5,034.19
CNE000000D40	(202,343)	7.317950	0.375545	(81,347.20)	(37,871.08)	940.08	(2,179.761400)	1	(37.35)	(746.31)	100.00	0.00	(516.06)	0.00	5,034.19
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(457,200)	CNY	0.866363	(408,986.25)	(396,101.09)		4.330000	ACT/360					30,177.41	0.00	41,196.87
CNE100000KT4	(448,500)	7.317950	0.891516	(430,126.39)	(407,600.99)	11,499.89	(597.814900)	1	(16.18)	(480.43)	100.00	0.00	0.00	0.00	41,196.87
GENESYS LOGIC INC ORD CMN															
6104.TWO	0	TWD	5.008678	0.00	0.00		0.000000	ACT/360					471.07	0.00	471.13
TW0006104003	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.07	100.00	0.00	0.07	0.00	471.13
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.559214	(208,317.68)	(191,030.55)		4.330000	ACT/360					45,071.11	0.00	54,885.66
CNE100005584	(29,124)	7.317950	6.968741	(239,797.11)	(202,957.61)	11,927.06	(1,329.999300)	1	(48.12)	(2,112.52)	100.00	0.00	(470.12)	0.00	54,885.66
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(9,000)	TWD	4.277928	(39,225.84)	(38,501.35)		4.330000	ACT/360					3,148.56	0.00	3,545.26
TW0009921007	(9,000)	32.843000	4.314024	(41,974.78)	(38,826.22)	324.86	(252.777700)	1	2.29	71.84	100.00	0.00	0.00	0.00	3,545.26
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	8.129586	(368,119.49)	(357,701.79)		4.330000	ACT/360					994.14	0.00	7,590.92
TW0002376001	(44,000)	32.843000	8.307927	(366,542.92)	(365,548.79)	7,846.99	(829.545400)	1	(40.74)	(1,250.21)	100.00	0.00	0.00	0.00	7,590.92
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	(32,500)	CNY	14.073614	(562,601.49)	(457,392.44)		4.330000	ACT/360					(61,951.92)	0.00	(47,754.11)
CNE1000030S9	(36,700)	7.317950	14.584784	(475,874.49)	(474,005.48)	16,613.04	(1,550.000000)	1	(184.99)	(2,415.23)	100.00	0.00	(301.12)	0.00	(47,754.11)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(22,700)	CNY	7.857392	(197,521.03)	(178,362.79)		4.330000	ACT/360					26,741.73	0.00	36,200.98
CNE100003JZ7	(22,700)	7.317950	8.339820	(216,055.65)	(189,313.91)	10,951.12	(1,953.634300)	1	(81.20)	(1,491.87)	100.00	0.00	0.00	0.00	36,200.98
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	11.600645	(11,444.68)	(11,600.65)		4.330000	ACT/360					949.06	0.00	980.59
TW0006488000	(1,000)	32.843000	11.631098	(12,580.16)	(11,631.10)	30.45	(450.000000)	1	0.08	1.08	100.00	0.00	0.00	0.00	980.59
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND															
002241.ZK	0	CNY	3.409425	(734,765.44)	0.00		4.330000	ACT/360					29,925.58	0.00	30,751.26
CNE100000BP1	(198,900)	7.317950	0.000000	(748,458.68)	0.00	0.00	(194.054800)	1	50.42	825.68	100.00	0.00	825.68	0.00	30,751.26

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002074.ZK	(44,700)	CNY	2.787666	(133,547.02)	(124,608.67)		4.330000	ACT/360					13,842.20	0.00	17,995.35
CNE000001NY7	(44,700)	7.317950	2.897838	(143,375.56)	(129,533.36)	4,924.69	(1,147.818700)	1	(25.34)	(771.55)	100.00	0.00	0.00	0.00	17,995.35
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(23,100)	CNY	3.181219	(61,195.73)	(73,486.15)		4.330000	ACT/360					(2,244.39)	0.00	(1,299.81)
CNE000001675	(19,100)	7.317950	3.224489	(59,404.94)	(74,485.69)	999.53	(840.575900)	1	(7.14)	(54.96)	100.00	0.00	0.00	0.00	(1,299.81)
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(181,500)	CNY	6.332375	(1,112,394.57)	(1,149,325.97)		4.330000	ACT/360					(57,665.29)	0.00	(77,898.01)
CNE0000001D4	(180,300)	7.317950	6.207791	(1,061,848.69)	(1,126,713.99)	(22,611.98)	(103.383200)	1	95.77	2,379.27	100.00	0.00	33.20	0.00	(77,898.01)
GRINM ADVANCED MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
600206.SH	0	CNY	2.088016	0.00	0.00		0.000000	ACT/360					7,928.67	0.00	7,804.76
CNE000000YF5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(123.91)	100.00	0.00	(123.91)	0.00	7,804.76
GUANG DONG WEDGE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000534.ZK	0	CNY	1.735459	0.00	0.00		0.000000	ACT/360					(514.84)	0.00	(571.06)
CNE0000004T4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(56.22)	100.00	0.00	(56.22)	0.00	(571.06)
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	(21,600)	CNY	1.090469	(25,375.40)	(23,554.14)		4.330000	ACT/360					10,194.67	0.00	10,029.99
CNE100000P10	(21,600)	7.317950	1.091128	(33,763.03)	(23,568.36)	14.23	(2,225.000000)	1	(11.62)	(178.91)	100.00	0.00	0.00	0.00	10,029.99
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(80,300)	CNY	1.852978	(85,184.28)	(148,794.13)		4.330000	ACT/360					(870.27)	0.00	8,831.28
CNE1000035X8	(42,700)	7.317950	1.980144	(80,740.33)	(159,005.56)	10,211.43	(1,750.351200)	1	(31.71)	(509.88)	100.00	0.00	0.00	0.00	8,831.28
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.593062	(6.35)	(5.93)		4.330000	ACT/360					0.25	0.00	0.42
CNE000000P12	(10)	7.317950	0.611796	(6.37)	(6.12)	0.19	(725.000000)	1	(0.00)	(0.02)	100.00	0.00	0.00	0.00	0.42
GUANGDONG GOLDEN GLASS TECHNOLOGIES LIMITED CMN CLASS A SERIES NORTHBOUND															
300093.ZK	0	CNY	1.865276	0.00	0.00		0.000000	ACT/360					(394.07)	0.00	(410.07)
CNE100000R91	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(16.00)	100.00	0.00	(16.00)	0.00	(410.07)
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
600433.SH	(102,800)	CNY	0.433181	(44,549.53)	(44,531.05)		4.330000	ACT/360					4,478.75	0.00	4,067.55
CNE000001F47	(99,500)	7.317950	0.433083	(47,552.30)	(44,520.95)	(10.10)	(1,767.512500)	1	(16.15)	(401.11)	100.00	0.00	0.00	0.00	4,067.55
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	1.950000	(58,039.24)	(53,708.84)		4.330000	ACT/360					7,039.48	0.00	8,306.89
CNE100003MD8	(27,543)	7.317950	2.011553	(62,443.69)	(55,404.20)	1,695.36	(1,610.270300)	1	(18.45)	(427.95)	100.00	0.00	0.00	0.00	8,306.89
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
002060.ZK	0	CNY	0.487842	0.00	0.00		0.000000	ACT/360					3,761.35	0.00	3,446.94
CNE000001NC3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(314.41)	100.00	0.00	(314.41)	0.00	3,446.94

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGDONG SANHE PILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003037.ZK	0	CNY	1.004380	0.00	0.00		0.000000	ACT/360					848.46	0.00	711.49
CNE100004CK2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(136.98)	100.00	0.00	(136.98)	0.00	711.49
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	4.017519	0.00	0.00		0.000000	ACT/360					(851.73)	0.00	(863.76)
CNE100002PX1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(12.03)	100.00	0.00	(12.03)	0.00	(863.76)
GUANGLIAN AVIATION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300900.ZK	0	CNY	2.816363	0.00	0.00		0.000000	ACT/360					(1,736.15)	0.00	(2,135.85)
CNE1000048B7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(399.70)	100.00	0.00	(399.70)	0.00	(2,135.85)
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600310.SH	(24,500)	CNY	0.610827	(16,068.42)	(14,965.26)		4.330000	ACT/360					1,299.80	0.00	1,391.60
CNE000001741	(24,500)	7.317950	0.622721	(16,556.46)	(15,256.66)	291.41	(1,870.000000)	1	(6.36)	(199.61)	100.00	0.00	0.00	0.00	1,391.60
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601238.SH	(11,700)	CNY	1.221654	(15,122.72)	(14,293.35)		4.330000	ACT/360					1,501.69	0.00	1,961.62
CNE100001NQ2	(11,700)	7.317950	1.275486	(16,355.30)	(14,923.19)	629.84	(2,025.000000)	1	(6.54)	(169.91)	100.00	0.00	(4.45)	0.00	1,961.62
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	(19,200)	CNY	3.761983	(75,659.58)	(72,230.06)		4.330000	ACT/360					2,561.38	0.00	4,451.69
CNE000001733	(19,200)	7.317950	3.881082	(76,973.53)	(74,516.77)	2,286.71	(1,035.156200)	1	(12.50)	(396.40)	100.00	0.00	(24.62)	0.00	4,451.69
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(234,100)	CNY	0.839033	(375,270.47)	(196,417.58)		4.330000	ACT/360					20,451.19	0.00	28,703.52
CNE000000SB6	(417,800)	7.317950	0.876726	(382,834.82)	(205,241.56)	8,823.98	(590.479800)	1	(15.51)	(571.64)	100.00	0.00	(328.55)	0.00	28,703.52
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND															
000531.ZK	0	CNY	0.762509	0.00	0.00		0.000000	ACT/360					(1,229.08)	0.00	(1,266.81)
CNE000000DS2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(37.73)	100.00	0.00	(37.73)	0.00	(1,266.81)
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	(28,867)	CNY	3.674526	(114,583.43)	(106,072.55)		4.330000	ACT/360					24,730.63	0.00	26,053.52
CNE100002VW1	(28,867)	7.317950	3.759542	(131,189.23)	(108,526.70)	2,454.15	(1,775.317800)	1	(40.73)	(1,131.25)	100.00	0.00	(416.99)	0.00	26,053.52
GUANGZHOU SIE CONSULTING CO LTD CMN CLASS A SERIES NORTHBOUND															
300687.ZK	0	CNY	2.392747	0.00	0.00		0.000000	ACT/360					(1,417.12)	0.00	(1,465.23)
CNE1000034G6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(48.11)	100.00	0.00	(48.11)	0.00	(1,465.23)
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(80,700)	CNY	1.337806	(76,084.72)	(107,960.97)		4.330000	ACT/360					(1,179.43)	0.00	(184.53)
CNE100000SM2	(56,300)	7.317950	1.350741	(74,653.21)	(109,004.76)	1,043.79	(1,047.912900)	1	(13.17)	(48.89)	100.00	0.00	0.00	0.00	(184.53)
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(478,000)	CNY	0.683251	(303,802.89)	(326,594.20)		4.330000	ACT/360					3,826.02	0.00	7,796.68
CNE0000017V2	(438,500)	7.317950	0.695086	(307,928.27)	(332,250.91)	5,656.71	(2,271.807200)	1	(154.68)	(1,686.06)	100.00	0.00	(25.16)	0.00	7,796.68

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	(36,600)	CNY	1.731359	(68,755.44)	(63,367.75)		4.330000	ACT/360					7,273.51	0.00	8,292.10
CNE1000040B4	(36,600)	7.317950	1.775301	(72,075.61)	(64,976.02)	1,608.27	(1,424.180300)	1	(18.53)	(589.68)	100.00	0.00	(20.30)	0.00	8,292.10
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n.BK	(14,800)	THB	1.659599	0.00	(24,562.07)		4.327771	ACT/360					29,116.15	0.00	28,801.71
THB319010R14	0	34.195000	1.669054	0.00	(24,702.00)	139.93	(825.000000)	0	0.00	(454.36)	100.00	0.00	(454.36)	0.00	28,801.71
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002865.ZK	0	CNY	7.126313	0.00	0.00		0.000000	ACT/360					1,560.59	0.00	1,393.37
CNE100002QL4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(167.21)	100.00	0.00	(167.21)	0.00	1,393.37
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.955186	0.00	0.00		0.000000	ACT/360					(266.20)	(12.90)	(288.64)
CNE000000V48	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(9.55)	100.00	(12.90)	(9.55)	0.00	(288.64)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603069.SH	0	CNY	2.422810	(5,454.55)	0.00		4.330000	ACT/360					942.24	0.00	863.67
CNE1000029C5	(2,100)	7.317950	0.000000	(6,243.98)	0.00	0.00	(2,286.904700)	1	(2.71)	(78.57)	100.00	0.00	(86.33)	0.00	863.67
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(10,761)	CNY	5.295199	(38,676.92)	(56,981.63)		4.330000	ACT/360					3,770.63	0.00	7,636.93
CNE1000053V5	(6,461)	7.317950	5.656384	(38,833.64)	(60,868.35)	3,886.71	(1,808.578300)	1	(14.76)	(20.41)	100.00	0.00	0.00	0.00	7,636.93
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND															
600238.SH	0	CNY	1.064506	0.00	0.00		0.000000	ACT/360					(22,120.39)	0.00	(22,264.56)
CNE000001170	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(144.17)	100.00	0.00	(144.17)	0.00	(22,264.56)
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(18,100)	THB	0.710630	0.00	(12,862.41)		4.327771	ACT/360					0.00	0.00	(4.76)
TH0324010R12	0	34.195000	0.710367	0.00	(12,857.64)	(4.76)	(2,125.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(4.76)
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(76,000)	CNY	2.387281	(198,304.90)	(181,433.32)		4.330000	ACT/360					18,592.43	0.00	35,218.87
CNE000000T67	(69,000)	7.317950	2.608328	(196,889.92)	(198,232.93)	16,799.60	(1,363.115900)	1	(51.41)	(173.16)	100.00	0.00	0.00	0.00	35,218.87
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	(1,000)	CNY	7.905219	(8,324.83)	(7,905.22)		4.330000	ACT/360					352.91	0.00	589.99
CNE100005ZF0	(1,000)	7.317950	8.151365	(8,504.28)	(8,151.36)	246.15	(1,400.000000)	1	(2.21)	(9.07)	100.00	0.00	0.00	0.00	589.99
HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300025.ZK	0	CNY	1.485389	(32,184.25)	0.00		4.330000	ACT/360					5,072.18	0.00	4,749.53
CNE100000GG9	(16,600)	7.317950	0.000000	(29,839.31)	0.00	0.00	(1,750.000000)	1	(12.06)	(322.64)	100.00	0.00	(349.40)	0.00	4,749.53
HANGZHOU IRON & STEEL CO CMN CLASS A SERIES NORTHBOUND															
600126.SH	0	CNY	0.646356	0.00	0.00		0.000000	ACT/360					(41.06)	0.00	(40.81)
CNE000000V97	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.26	100.00	0.00	0.26	0.00	(40.81)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
300792.ZK	0	CNY	3.475017	0.00	0.00		0.000000	ACT/360					(219.00)	0.00	(220.59)
CNE100003N92	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.59)	100.00	0.00	(1.59)	0.00	(220.59)
HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002508.ZK	0	CNY	2.937981	0.00	0.00		0.000000	ACT/360					1,068.57	0.00	796.54
CNE100000WY9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(272.03)	100.00	0.00	(272.03)	0.00	796.54
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
600460.SH	(61,800)	CNY	3.375262	(238,283.00)	(208,591.20)		4.330000	ACT/360					16,803.73	0.00	25,736.24
CNE000001DN1	(61,800)	7.317950	3.553334	(236,399.77)	(219,596.04)	11,004.84	(1,491.504800)	1	(70.29)	(2,072.33)	100.00	0.00	0.00	0.00	25,736.24
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	0	CNY	1.676699	0.00	0.00		0.000000	ACT/360					188.11	0.00	184.25
CNE000001CZ7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.85)	100.00	0.00	(3.85)	0.00	184.25
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(6,500)	CNY	1.244884	0.00	(8,091.75)		4.327251	ACT/360					55.41	0.00	(47.94)
CNE100001DV3	0	7.317950	1.229031	0.00	(7,988.70)	(103.04)	(1,600.000000)	0	0.00	(0.31)	100.00	0.00	(0.31)	0.00	(47.94)
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	6.363609	(18,378.54)	(19,090.83)		4.330000	ACT/360					(337.37)	0.00	(328.94)
TW0006873003	(3,000)	32.843000	6.387195	(18,824.21)	(19,161.58)	70.76	(800.000000)	1	(1.82)	(62.33)	100.00	0.00	0.00	0.00	(328.94)
HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND															
603313.SH	0	CNY	0.946987	0.00	0.00		0.000000	ACT/360					471.25	0.00	309.04
CNE1000030G4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(162.21)	100.00	0.00	(162.21)	0.00	309.04
HENAN YUNENG COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
001896.ZK	0	CNY	0.552067	(36,168.28)	0.00		4.330000	ACT/360					3,395.10	0.00	3,166.50
CNE000000TZ3	(57,300)	7.317950	0.000000	(36,520.06)	0.00	0.00	(1,473.167500)	1	(10.41)	(228.60)	100.00	0.00	(228.60)	0.00	3,166.50
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(127,600)	CNY	2.041555	(266,959.87)	(260,502.46)		4.330000	ACT/360					(364.55)	0.00	5,977.99
CNE0000018V0	(127,600)	7.317950	2.096221	(267,113.24)	(267,477.80)	6,975.34	(1,000.137100)	1	(42.04)	(632.79)	100.00	0.00	0.00	0.00	5,977.99
HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	(6,700)	CNY	1.418430	(9,540.70)	(9,503.48)		4.330000	ACT/360					40.31	0.00	79.23
CNE100002276	(6,700)	7.317950	1.431166	(9,629.13)	(9,588.81)	85.33	(1,651.119400)	1	(3.22)	(46.42)	100.00	0.00	0.00	0.00	79.23
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	0	CNY	36.560785	0.00	0.00		0.000000	ACT/360					(1,637.44)	0.00	(1,690.14)
CNE100000JG3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(52.69)	100.00	0.00	(52.69)	0.00	(1,690.14)
HIYES INTERNATIONAL CO LTD ORD CMN															
2348.TW	(5,000)	TWD	6.257041	(32,078.64)	(31,285.21)		4.330000	ACT/360					(3,025.26)	0.00	(3,817.13)
TW0002348000	(5,000)	32.843000	6.128049	(27,614.99)	(30,640.24)	(644.96)	(985.000000)	1	(5.46)	(146.91)	100.00	0.00	0.00	0.00	(3,817.13)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300345.ZK	0	CNY	0.765242	0.00	0.00		0.000000	ACT/360					584.98	0.00	350.93
CNE100001K30	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(234.05)	100.00	0.00	(234.05)	0.00	350.93
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603260.SH	(138,700)	CNY	7.482970	(1,070,334.17)	(1,037,887.93)		4.330000	ACT/360					80,439.41	0.00	84,684.90
CNE100002V10	(138,700)	7.317950	7.587365	(1,132,806.93)	(1,052,367.53)	14,479.59	(1,762.472900)	1	(387.76)	(10,234.10)	100.00	0.00	0.00	0.00	84,684.90
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(32,000)	TWD	1.586335	(31,453.82)	(50,762.72)		4.330000	ACT/360					(1,419.23)	0.00	(1,375.49)
TW0004303003	(20,000)	32.843000	1.588415	(30,466.81)	(50,829.28)	66.56	(988.750000)	1	(4.97)	(22.82)	100.00	0.00	0.00	0.00	(1,375.49)
HUA XIA BANK CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
600015.SH	0	CNY	1.059040	0.00	0.00		0.000000	ACT/360					774.49	0.00	791.60
CNE000001FW7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	17.11	100.00	0.00	17.11	0.00	791.60
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	(14,300)	CNY	0.916923	0.00	(13,112.01)		4.327251	ACT/360					0.00	0.00	(59.38)
CNE100001W10	0	7.317950	0.912771	0.00	(13,052.62)	(59.38)	(850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(59.38)
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000988.ZK	(7,300)	CNY	5.593096	0.00	(40,829.60)		4.327251	ACT/360					0.00	0.00	931.28
CNE000001303	0	7.317950	5.720670	0.00	(41,760.89)	931.28	(800.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	931.28
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.921303	0.00	0.00		0.000000	ACT/360					5,981.11	0.00	5,927.03
CNE100002MT6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(54.08)	100.00	0.00	(112.35)	0.00	5,927.03
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(86,600)	CNY	1.533216	(294,856.43)	(132,776.53)		4.330000	ACT/360					15,797.85	0.00	14,144.32
CNE000000PV0	(183,900)	7.317950	1.543147	(300,884.62)	(133,636.53)	860.00	(1,762.642700)	1	(108.18)	(2,513.53)	100.00	0.00	(1,957.68)	0.00	14,144.32
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300997.ZK	0	CNY	2.201436	0.00	0.00		0.000000	ACT/360					174.55	0.00	131.01
CNE100004L77	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(43.54)	100.00	0.00	(43.54)	0.00	131.01
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301267.ZK	(3,700)	CNY	2.552627	(13,262.77)	(9,444.72)		4.330000	ACT/360					2,006.31	0.00	1,981.06
CNE100005WL5	(4,800)	7.317950	2.600134	(14,228.56)	(9,620.50)	175.77	(1,795.312500)	1	(4.90)	(201.03)	100.00	0.00	(82.83)	0.00	1,981.06
HUAYU AUTOMOTIVE SYSTEMS CO LTD CMN CLASS A SERIES NORTHBOUND															
600741.SH	0	CNY	2.347652	0.00	0.00		0.000000	ACT/360					358.45	0.00	279.57
CNE000000M15	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(78.88)	100.00	0.00	(78.88)	0.00	279.57
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND															
000751.ZK	0	CNY	0.377155	0.00	0.00		0.000000	ACT/360					1,311.47	0.00	1,204.26
CNE0000004X6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(107.21)	100.00	0.00	(107.21)	0.00	1,204.26

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	(122,600)	CNY	0.572565	(71,510.86)	(70,196.43)		4.330000	ACT/360					4,733.83	0.00	3,792.94
CNE000001006	(122,600)	7.317950	0.570828	(74,717.34)	(69,983.51)	(212.92)	(1,589.314800)	1	(22.58)	(727.97)	100.00	0.00	0.00	0.00	3,792.94
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	(13,600)	CNY	1.210722	(17,522.68)	(16,465.81)		4.330000	ACT/360					112.03	0.00	487.68
CNE100004K29	(13,600)	7.317950	1.239980	(16,975.76)	(16,863.73)	397.91	(1,600.000000)	1	(5.75)	(22.26)	100.00	0.00	0.00	0.00	487.68
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	(17,800)	CNY	1.954099	0.00	(34,782.97)		4.327251	ACT/360					0.00	0.00	857.60
CNE100000JJ7	0	7.317950	2.002279	0.00	(35,640.57)	857.60	(850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	857.60
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.610301	(322.15)	(288.82)		4.330000	ACT/360					33.40	0.00	47.37
CNE000001GD5	(80)	7.317950	3.822361	(339.19)	(305.79)	16.96	(1,525.000000)	1	(0.10)	(2.99)	100.00	0.00	0.00	0.00	47.37
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(24,670)	TWD	2.250099	(54,061.96)	(55,509.94)		4.330000	ACT/360					1,111.31	0.00	679.29
TW0002543006	(24,670)	32.843000	2.240854	(56,090.55)	(55,281.87)	(228.07)	(900.000000)	1	(6.77)	(203.95)	100.00	0.00	(6.32)	0.00	679.29
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	(23,695)	CNY	19.005323	(469,070.07)	(450,331.12)		4.330000	ACT/360					(33,128.34)	0.00	948.41
CNE100005PT2	(22,095)	7.317950	20.455570	(417,586.68)	(484,694.73)	34,363.61	(723.925000)	1	(44.10)	(286.87)	100.00	0.00	(165.78)	0.00	948.41
I-CHIUN PRECISION IND CO LTD ORD CMN															
2486.TW	(4,000)	TWD	3.334044	0.00	(13,336.18)		4.327771	ACT/360					0.00	0.00	167.56
TW0002486008	0	32.843000	3.375933	0.00	(13,503.73)	167.56	(925.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	167.56
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(159,400)	CNY	6.326908	(1,090,392.12)	(1,008,509.21)		4.330000	ACT/360					81,547.49	0.00	114,207.28
CNE100000B81	(159,400)	7.317950	6.598659	(1,131,861.81)	(1,051,826.24)	43,317.03	(1,515.746500)	1	(322.96)	(10,657.24)	100.00	0.00	(2,277.05)	0.00	114,207.28
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	(386,000)	CNY	0.929222	(1,141,544.39)	(358,679.68)		4.330000	ACT/360					(29,566.11)	0.00	(23,335.94)
CNE000001P37	(1,204,800)	7.317950	0.945007	(1,116,665.35)	(364,772.70)	6,093.02	(296.165300)	1	40.40	137.15	100.00	0.00	156.69	0.00	(23,335.94)
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(312,000)	CNY	2.585424	(593,472.99)	(806,652.14)		4.330000	ACT/360					(4,360.90)	0.00	5,442.52
CNE000001QZ7	(224,000)	7.317950	2.616521	(577,641.30)	(816,354.55)	9,702.42	(250.000000)	1	28.26	101.00	100.00	0.00	0.00	0.00	5,442.52
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600010.SH	(1,071,400)	CNY	0.247337	(281,659.27)	(264,996.89)		4.330000	ACT/360					12,434.23	0.00	17,511.00
CNE0000017H1	(1,071,400)	7.317950	0.254005	(284,278.85)	(272,140.96)	7,144.07	(1,202.851400)	1	(59.92)	(2,067.30)	100.00	0.00	(180.49)	0.00	17,510.55
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.429315	(80,038.16)	(78,564.69)		4.330000	ACT/360					5,005.42	0.00	6,801.15
TW0003481008	(183,000)	32.843000	0.437500	(85,067.92)	(80,062.50)	1,497.81	(40.000000)	1	9.34	297.92	100.00	0.00	0.00	0.00	6,801.15

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	(12,600)	CNY	6.653503	(92,178.08)	(83,834.13)		4.330000	ACT/360					51.17	0.00	5,310.09
CNE0000012M2	(12,600)	7.317950	7.084818	(89,319.87)	(89,268.71)	5,434.57	(1,425.000000)	1	(25.74)	(175.65)	100.00	0.00	0.00	0.00	5,310.09
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300677.ZK	(46,600)	CNY	3.323335	(165,256.14)	(154,867.42)		4.330000	ACT/360					12,541.30	0.00	17,172.60
CNE100003456	(46,600)	7.317950	3.452279	(173,417.50)	(160,876.20)	6,008.79	(1,499.678100)	1	(47.98)	(1,377.48)	100.00	0.00	0.00	0.00	17,172.60
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	(18,227)	CNY	13.473719	(189,398.52)	(245,585.47)		4.330000	ACT/360					22,273.16	0.00	13,852.44
CNE1000042V8	(14,553)	7.317950	13.059565	(203,575.28)	(238,036.69)	(7,548.78)	(1,583.470700)	1	(58.82)	(871.94)	100.00	0.00	(234.64)	0.00	13,852.44
ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301236.ZK	0	CNY	7.551295	0.00	0.00		0.000000	ACT/360					18,203.24	0.00	17,613.11
CNE1000058S0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(590.13)	100.00	0.00	(590.13)	0.00	17,613.11
ITEQ CORPORATION CMN															
6213.TW	(8,000)	TWD	2.396249	(12,115.21)	(19,169.99)		4.330000	ACT/360					(429.34)	0.00	(477.35)
TW0006213002	(5,000)	32.843000	2.393096	(11,567.61)	(19,144.77)	(25.22)	(650.000000)	1	(0.80)	(22.79)	100.00	0.00	0.00	0.00	(477.35)
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688488.SH	0	CNY	1.049474	0.00	0.00		0.000000	ACT/360					2,640.43	0.00	2,144.28
CNE1000041S6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(496.15)	100.00	0.00	(496.15)	0.00	2,144.28
JIANGSU BOAMAX TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002514.ZK	0	CNY	1.160161	0.00	0.00		0.000000	ACT/360					(28.21)	0.00	(28.98)
CNE100000XQ3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.77)	100.00	0.00	(0.77)	0.00	(28.98)
JIANGSU CHANGBAO STEEL TUBE CO LIMITED CMN CLASS A SERIES NORTHBOUND															
002478.ZK	0	CNY	0.709215	0.00	0.00		0.000000	ACT/360					(732.55)	0.00	(839.56)
CNE100000TX7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(107.01)	100.00	0.00	(107.01)	0.00	(839.56)
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003032.ZK	0	CNY	1.289979	0.00	0.00		0.000000	ACT/360					(1,624.69)	0.00	(1,698.88)
CNE1000049R1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(74.18)	100.00	0.00	(74.18)	0.00	(1,698.88)
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(457,700)	CNY	1.093202	(530,806.59)	(500,358.71)		4.330000	ACT/360					90,263.02	0.00	98,662.35
CNE0000012K6	(457,700)	7.317950	1.121171	(603,422.98)	(513,159.97)	12,801.26	(1,400.639000)	1	(133.94)	(4,401.92)	100.00	0.00	0.00	0.00	98,662.35
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	0	CNY	6.142431	0.00	0.00		0.000000	ACT/360					12,709.79	0.00	12,688.91
CNE0000014W7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.87)	100.00	0.00	(20.87)	0.00	12,688.91
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	(8,500)	CNY	1.016678	0.00	(8,641.76)		4.327771	ACT/360					359.48	0.00	1,168.83
CNE000001063	0	7.317950	1.111912	0.00	(9,451.25)	809.49	(1,050.000000)	0	0.00	(0.14)	100.00	0.00	(0.14)	0.00	1,168.83

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Fund: ALL
Business Date: Jan 2, 2025
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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JIANGSU LEADMICRO NANO TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688147.SH	0	CNY	3.446320	0.00	0.00		0.000000	ACT/360					530.97	0.00	452.56
CNE100005VH5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(78.41)	100.00	0.00	(78.41)	0.00	452.56
JIANGSU LETTALL ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603629.SH	0	CNY	2.708409	0.00	0.00		0.000000	ACT/360					(2,588.78)	0.00	(2,684.37)
CNE100003J98	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(95.58)	100.00	0.00	(95.58)	0.00	(2,684.37)
JIANGSU RONGTAI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605133.SH	0	CNY	3.170287	0.00	0.00		0.000000	ACT/360					3.87	0.00	3.93
CNE100005444	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.06	100.00	0.00	0.06	0.00	3.93
JIANGSU TONGRUN EQUIPMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002150.ZK	0	CNY	1.690364	0.00	0.00		0.000000	ACT/360					51.94	0.00	50.57
CNE100000692	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.37)	100.00	0.00	(1.37)	0.00	50.57
JIANGSU YANGHE BREWERY JOINT-STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002304.ZK	0	CNY	11.106936	0.00	0.00		0.000000	ACT/360					(363.32)	0.00	(644.43)
CNE100000HB8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(281.11)	100.00	0.00	(281.11)	0.00	(644.43)
JIANGSU Yawei MACHINE TOOL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002559.ZK	0	CNY	1.190224	0.00	0.00		0.000000	ACT/360					730.70	0.00	709.80
CNE1000010S1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.89)	100.00	0.00	(20.89)	0.00	709.80
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601028.SH	(65,300)	CNY	1.550981	(118,231.22)	(101,279.05)		4.330000	ACT/360					21,014.40	0.00	20,429.59
CNE100001914	(71,600)	7.317950	1.564997	(132,364.82)	(102,194.30)	915.26	(1,990.363100)	1	(49.45)	(1,500.06)	100.00	0.00	(295.01)	0.00	20,429.59
JIANGSU ZHONGTIAN TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600522.SH	0	CNY	1.870742	0.00	0.00		0.000000	ACT/360					6.50	0.00	(13.47)
CNE000001CW4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(19.97)	100.00	0.00	(19.97)	0.00	(13.47)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	(9,300)	CNY	4.054414	(39,474.49)	(37,706.05)		4.330000	ACT/360					2,171.26	0.00	2,327.71
CNE100001FF1	(9,300)	7.317950	4.135087	(40,124.38)	(38,456.31)	750.26	(1,675.000000)	1	(13.54)	(593.81)	100.00	0.00	(185.60)	0.00	2,327.71
JIANGXI CHEN GUANG NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605399.SH	0	CNY	1.556447	0.00	0.00		0.000000	ACT/360					2,795.93	0.00	2,692.90
CNE1000044F7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(103.03)	100.00	0.00	(103.03)	0.00	2,692.90
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(77,100)	CNY	1.322775	(104,616.45)	(101,985.94)		4.330000	ACT/360					(2,972.97)	0.00	(1,109.09)
CNE000001HW3	(77,100)	7.317950	1.358788	(101,895.37)	(104,762.55)	2,776.62	(1,832.684800)	1	(41.00)	(912.74)	100.00	0.00	(181.15)	0.00	(1,109.09)
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(126,900)	CNY	0.985249	(135,006.50)	(125,028.05)		4.330000	ACT/360					23,785.81	0.00	25,153.41
CNE1000007F4	(126,900)	7.317950	1.011922	(152,196.14)	(128,412.90)	3,384.85	(2,026.713900)	1	(57.70)	(2,017.25)	100.00	0.00	(150.76)	0.00	25,153.41

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	(2,712)	CNY	4.674806	(14,325.96)	(12,678.08)		4.330000	ACT/360					270.28	0.00	491.08
CNE1000068P5	(2,712)	7.317950	4.764636	(13,196.15)	(12,921.69)	243.62	(1,750.000000)	1	(5.38)	(22.81)	100.00	0.00	(2.66)	0.00	491.08
JIANGYIN HENGRUN HEAVY INDUSTRIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603985.SH	0	CNY	1.529117	0.00	0.00		0.000000	ACT/360					(3,372.87)	0.00	(3,425.61)
CNE100002XL0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(52.75)	100.00	0.00	(52.75)	0.00	(3,425.61)
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603871.SH	(250,600)	CNY	2.645550	(554,424.65)	(662,974.74)		4.330000	ACT/360					20,465.33	0.00	17,399.91
CNE100002SQ9	(208,400)	7.317950	2.645119	(571,092.87)	(662,866.84)	(107.90)	(1,551.943300)	1	(170.32)	(2,957.51)	100.00	0.00	0.00	0.00	17,399.91
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.225473	(12,849.73)	(6.09)		4.330000	ACT/360					11,867.75	0.00	11,528.67
CNE100000WP7	(53,627)	7.317950	0.218499	(17,162.23)	(5.90)	(0.19)	(2,250.000000)	1	(5.97)	(338.89)	100.00	0.00	(361.36)	0.00	11,528.67
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(183,688)	CNY	0.975683	(266,959.25)	(179,221.27)		4.330000	ACT/360					23,304.49	0.00	21,811.15
CNE000000XG5	(257,900)	7.317950	0.984610	(278,563.65)	(180,861.04)	1,639.77	(1,895.308200)	1	(107.04)	(3,133.12)	100.00	0.00	(1,036.46)	0.00	21,811.15
JINZHOU NEW CHINA DRAGON MOLYBDENUM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603399.SH	0	CNY	1.207989	0.00	0.00		0.000000	ACT/360					285.55	0.00	280.30
CNE100001L39	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.25)	100.00	0.00	(5.25)	0.00	280.30
JISHI MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601929.SH	0	CNY	0.265102	0.00	0.00		0.000000	ACT/360					298.88	0.00	146.96
CNE100001BY1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(151.92)	100.00	0.00	(151.92)	0.00	146.96
JUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000799.ZK	0	CNY	7.146810	0.00	0.00		0.000000	ACT/360					190.97	0.00	175.01
CNE000000S92	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(15.96)	100.00	0.00	(15.96)	0.00	175.01
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	(8,300)	CNY	2.799964	(24,820.05)	(23,239.71)		4.330000	ACT/360					4,147.81	0.00	4,296.30
CNE100003JY0	(8,300)	7.317950	2.871892	(27,149.93)	(23,836.70)	597.00	(1,758.433700)	1	(8.86)	(448.51)	100.00	0.00	(133.00)	0.00	4,296.30
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	0	THB	4.532826	0.00	0.00		0.000000	ACT/360					121.52	0.00	188.03
TH0016010R14	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	66.51	100.00	0.00	66.51	0.00	188.03
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(19,478)	CNY	2.858724	(59,473.17)	(55,682.23)		4.330000	ACT/360					22,462.00	0.00	21,504.83
CNE100004033	(19,478)	7.317950	2.875988	(72,435.33)	(56,018.49)	336.27	(2,127.890400)	1	(26.44)	(1,293.44)	100.00	0.00	(385.96)	0.00	21,504.83
KEDA INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600499.SH	0	CNY	1.035809	0.00	0.00		0.000000	ACT/360					107.62	0.00	105.37
CNE000001CP8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.25)	100.00	0.00	(2.25)	0.00	105.37

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	0	CNY	9.521792	0.00	0.00		0.000000	ACT/360					(4,786.77)	0.00	(4,828.72)
CNE100003M02	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(41.95)	100.00	0.00	(41.95)	0.00	(4,828.72)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(15,783)	CNY	3.043202	(49,876.65)	(48,030.86)		4.330000	ACT/360					1,107.38	0.00	1,328.52
CNE1000022K3	(15,783)	7.317950	3.093121	(49,926.11)	(48,818.73)	787.87	(1,807.023300)	1	(19.03)	(566.73)	100.00	0.00	0.00	0.00	1,328.52
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	(4,800)	CNY	5.878696	(98,686.23)	(28,217.74)		4.330000	ACT/360					(14,782.99)	0.00	(12,276.55)
CNE1000018P0	(15,000)	7.317950	6.527647	(83,186.50)	(31,332.71)	3,114.97	(1,278.666600)	1	(25.05)	(608.52)	100.00	0.00	(464.96)	0.00	(12,276.55)
KUNMING YUNNEI POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000903.ZK	0	CNY	0.468710	0.00	0.00		0.000000	ACT/360					(1,147.19)	0.00	(1,158.25)
CNE000000YJ7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.06)	100.00	0.00	(11.06)	0.00	(1,158.25)
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688700.SH	(1,438)	CNY	3.991555	0.00	(5,739.86)		4.327251	ACT/360					724.99	0.00	699.14
CNE1000051C9	0	7.317950	4.013202	0.00	(5,770.98)	31.13	(1,700.000000)	0	0.00	(56.98)	100.00	0.00	(56.98)	0.00	699.14
LAND & HOUSES PUBLIC CO. LTD. NVDR CMN															
LH_n.BK	0	THB	0.146220	0.00	0.00		0.000000	ACT/360					2,073.23	(863.10)	1,111.27
TH0143010R16	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(98.85)	100.00	(863.10)	(98.85)	0.00	1,111.37
LANDMARK OPTOELECTRONICS CORPORATION CMN															
3081.TWO	(2,000)	TWD	11.143927	(23,346.54)	(22,287.85)		4.330000	ACT/360					(3,244.23)	0.00	(2,060.11)
TW0003081006	(2,000)	32.843000	11.798780	(21,048.76)	(23,597.56)	1,309.71	(912.500000)	1	(3.39)	(125.58)	100.00	0.00	(32.32)	0.00	(2,060.11)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	14.758231	(1,061.32)	(1,003.56)		4.330000	ACT/360					164.61	0.00	152.51
CNE1000043F9	(68)	7.317950	14.756852	(1,168.08)	(1,003.47)	(0.09)	(1,750.000000)	1	(0.38)	(12.01)	100.00	0.00	0.00	0.00	152.51
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.489488	(9,232.76)	(8,490.08)		4.330000	ACT/360					480.86	0.00	803.53
CNE100000H44	(5,700)	7.317950	1.548609	(9,307.94)	(8,827.07)	336.99	(1,825.000000)	1	(3.56)	(14.32)	100.00	0.00	0.00	0.00	803.53
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(65,400)	CNY	2.400946	(193,466.39)	(157,021.84)		4.330000	ACT/360					22,991.18	0.00	23,477.69
CNE100002T63	(74,800)	7.317950	2.423969	(203,322.98)	(158,527.57)	1,505.73	(959.258000)	1	(27.10)	(1,019.22)	100.00	0.00	(397.74)	0.00	23,477.69
LIAONING CHENG DA CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600739.SH	0	CNY	1.369236	0.00	0.00		0.000000	ACT/360					96.01	0.00	57.32
CNE000000LY3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(38.69)	100.00	0.00	(38.69)	0.00	57.32
LIAONING DINGJIDE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603255.SH	0	CNY	4.536790	0.00	0.00		0.000000	ACT/360					(69.43)	0.00	(83.89)
CNE100005PS4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(14.46)	100.00	0.00	(14.46)	0.00	(83.89)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LINGNAN LANDSCAPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002717.ZK	0	CNY	0.460511	0.00	0.00		0.000000	ACT/360					(1,124.12)	0.00	(1,134.28)
CNE100001WD1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(10.16)	100.00	0.00	(10.16)	0.00	(1,134.28)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	(280,790)	CNY	0.371689	(176,928.92)	(104,366.50)		4.330000	ACT/360					22,102.64	0.00	21,890.14
CNE000001R68	(453,400)	7.317950	0.376910	(192,436.19)	(105,832.56)	1,466.06	(1,772.209900)	1	(63.95)	(1,678.56)	100.00	0.00	(978.61)	0.00	21,890.14
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(103,505)	CNY	2.090749	(194,570.47)	(216,403.02)		4.330000	ACT/360					16,526.68	0.00	22,645.13
CNE1000035N9	(89,205)	7.317950	2.166089	(209,927.10)	(224,201.00)	7,797.97	(1,824.799600)	1	(73.38)	(1,679.52)	100.00	0.00	0.00	0.00	22,645.13
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(63,100)	CNY	0.500140	(25,672.80)	(31,558.84)		4.330000	ACT/360					(8,447.25)	0.00	(8,621.98)
CNE000001HQ5	(50,000)	7.317950	0.509859	(26,553.85)	(32,172.08)	613.25	(1,949.050000)	1	(10.71)	(787.98)	100.00	0.00	(444.38)	0.00	(8,621.98)
LONGKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(146,900)	CNY	0.416783	(65,168.66)	(61,225.48)		4.330000	ACT/360					7,099.08	0.00	6,686.59
CNE0000005T1	(146,900)	7.317950	0.416513	(68,284.84)	(61,185.76)	(39.72)	(1,224.012900)	1	(13.94)	(372.77)	100.00	0.00	0.00	0.00	6,686.59
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	8.114362	(297,348.37)	(292,117.04)		4.330000	ACT/360					26,198.06	0.00	29,508.58
TW0001795003	(36,000)	32.843000	8.216463	(321,990.73)	(295,792.67)	3,675.63	(621.527700)	1	(12.61)	(365.11)	100.00	0.00	0.00	0.00	29,508.58
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(82,440)	CNY	2.530763	(208,677.26)	(208,636.13)		4.330000	ACT/360					48,668.66	0.00	52,566.90
CNE100004116	(77,600)	7.317950	2.605962	(251,345.47)	(214,835.52)	6,199.39	(2,163.949700)	1	(95.20)	(2,301.15)	100.00	0.00	(346.00)	0.00	52,566.90
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	5.815547	(21,700.70)	(23,262.19)		4.330000	ACT/360					(221.17)	0.00	(716.44)
TW0004979000	(4,000)	32.843000	5.731707	(22,705.66)	(22,926.83)	(335.36)	(1,262.500000)	1	(4.88)	(159.91)	100.00	0.00	0.00	0.00	(716.44)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002475.ZK	0	CNY	5.358058	0.00	0.00		0.000000	ACT/360					(4,989.48)	0.00	(5,057.37)
CNE100000TP3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(67.89)	100.00	0.00	(67.89)	0.00	(5,057.37)
MAANSHAN IRON & STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600808.SH	0	CNY	0.405851	0.00	0.00		0.000000	ACT/360					42.23	0.00	35.87
CNE000000DD4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.36)	100.00	0.00	(6.36)	0.00	35.87
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.719341	(2.83)	(2.72)		4.330000	ACT/360					0.74	0.00	0.78
CNE1000005RD2	(1)	7.317950	2.758545	(3.50)	(2.76)	0.04	(275.000000)	1	0.00	0.01	100.00	0.00	0.00	0.00	0.78
MARSSSENGER KITCHENWARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300894.ZK	0	CNY	1.855711	0.00	0.00		0.000000	ACT/360					(239.73)	0.00	(256.41)
CNE1000049T7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(16.68)	100.00	0.00	(16.68)	0.00	(256.41)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300782.ZK	0	CNY	11.585212	0.00	0.00		0.000000	ACT/360					(24,951.17)	0.00	(26,093.43)
CNE100003QK4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,142.26)	100.00	0.00	(1,142.26)	0.00	(26,093.43)
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	(26,100)	CNY	4.181499	(76,016.13)	(109,137.12)		4.330000	ACT/360					(6,925.70)	0.00	(9,492.06)
CNE100002Q41	(19,000)	7.317950	4.105851	(70,810.66)	(107,162.70)	(1,974.42)	(1,495.526300)	1	(23.06)	(591.95)	100.00	0.00	0.00	0.00	(9,492.06)
MERIDA INDUSTRY CO LTD CMN															
9914.TW	(10,000)	TWD	4.597631	(46,479.73)	(45,976.31)		4.330000	ACT/360					3,056.72	0.00	3,210.86
TW0009914002	(10,000)	32.843000	4.603659	(49,093.31)	(46,036.59)	60.28	(225.000000)	1	3.00	93.86	100.00	0.00	0.00	0.00	3,210.86
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	(19,700)	CNY	1.971864	0.00	(38,845.71)		4.327251	ACT/360					0.00	0.00	1,192.94
CNE100001YV9	0	7.317950	2.032419	0.00	(40,038.65)	1,192.94	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,192.94
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(2,600)	CNY	6.743692	0.00	(17,533.60)		4.327251	ACT/360					0.00	0.00	304.87
CNE1000036C0	0	7.317950	6.860948	0.00	(17,838.46)	304.87	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	304.87
MINGCHEN HEALTH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002919.ZK	0	CNY	2.206902	0.00	0.00		0.000000	ACT/360					103.95	0.00	103.65
CNE1000033B9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.30)	100.00	0.00	(0.30)	0.00	103.65
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(223,800)	THB	0.767656	(103,473.40)	(171,801.43)		4.330000	ACT/360					121.06	0.00	14.51
TH0128010R17	(133,100)	34.195000	0.766161	(102,464.06)	(171,466.91)	(334.53)	(50.000000)	1	10.89	227.98	100.00	0.00	3.20	0.00	14.51
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	(32,000)	TWD	2.490637	(79,975.62)	(79,700.39)		4.330000	ACT/360					2,233.15	0.00	4,174.03
TW0002464005	(32,000)	32.843000	2.554878	(83,989.25)	(81,756.10)	2,055.70	(966.406200)	1	(11.37)	(114.83)	100.00	0.00	0.00	0.00	4,174.03
MUANGTHAI CAPITAL PCL NVDR															
MTC_n.BK	(285,100)	THB	1.367159	(391,245.40)	(389,777.01)		4.330000	ACT/360					6,662.22	0.00	13,115.88
TH6068010R19	(279,300)	34.195000	1.414291	(401,986.54)	(403,214.27)	13,437.25	(2,572.341500)	1	(231.21)	(6,983.59)	100.00	0.00	(56.72)	0.00	13,115.88
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(137,000)	CNY	1.039909	(144,370.16)	(142,467.49)		4.330000	ACT/360					18,302.90	0.00	20,047.41
CNE000000PR8	(131,800)	7.317950	1.064967	(158,693.75)	(145,900.54)	3,433.04	(2,040.800400)	1	(62.75)	(1,688.53)	100.00	0.00	0.00	0.00	20,047.41
NANJING CANATAL DATA-CENTRE ENVIRONMENTAL TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603912.SH	0	CNY	1.089103	0.00	0.00		0.000000	ACT/360					19,635.82	0.00	19,484.36
CNE100002TZ8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(151.46)	100.00	0.00	(151.46)	0.00	19,484.36
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	(2,300)	CNY	4.435668	(11,063.13)	(10,202.04)		4.330000	ACT/360					1,474.93	0.00	1,748.42
CNE100002PM4	(2,300)	7.317950	4.611687	(12,046.46)	(10,606.88)	404.84	(1,740.217300)	1	(3.90)	(131.36)	100.00	0.00	(7.30)	0.00	1,748.42

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(385,000)	TWD	0.866242	(349,093.36)	(333,503.33)		4.330000	ACT/360					51,823.85	0.00	61,743.70
TW0002408002	(385,000)	32.843000	0.891768	(395,154.53)	(343,330.68)	9,827.35	(443.766200)	1	4.50	92.50	100.00	0.00	0.00	0.00	61,743.70
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(57,819)	CNY	2.515732	(153,979.22)	(145,457.10)		4.330000	ACT/360					24,792.11	0.00	25,349.02
CNE1000040F5	(57,819)	7.317950	2.570090	(172,350.75)	(148,600.03)	3,142.93	(2,200.059600)	1	(73.37)	(2,586.02)	100.00	0.00	(148.11)	0.00	25,349.02
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	(4,000)	CNY	3.126559	(14,113.88)	(12,506.23)		4.330000	ACT/360					4,401.93	0.00	4,728.85
CNE100000NT8	(4,000)	7.317950	3.255630	(17,424.45)	(13,022.52)	516.29	(2,300.000000)	1	(6.92)	(189.36)	100.00	0.00	0.00	0.00	4,728.85
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002371.ZK	0	CNY	51.435170	0.00	0.00		0.000000	ACT/360					(110.51)	0.00	(109.09)
CNE100000ML7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1.42	100.00	0.00	1.42	0.00	(109.09)
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,300)	CNY	1.246251	(188,289.26)	(193,542.73)		4.330000	ACT/360					13,862.32	0.00	23,518.78
CNE100000P69	(132,100)	7.317950	1.316454	(185,903.27)	(204,445.31)	10,902.58	(2,166.540400)	1	(90.96)	(1,246.12)	100.00	0.00	0.00	0.00	23,518.78
NEW ERA ELECTRONICS CO LTD CMN															
4909.TWO	0	TWD	3.364492	0.00	0.00		0.000000	ACT/360					(3.06)	0.00	(3.87)
TW0004909007	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.81)	100.00	0.00	(0.81)	0.00	(3.87)
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_n.BK	(625,400)	THB	0.494224	(251,451.56)	(309,087.88)		4.330000	ACT/360					5,811.27	0.00	7,880.03
THA271010R18	(510,200)	34.195000	0.500001	(261,963.58)	(312,700.67)	3,612.80	(1,292.723400)	1	(58.79)	(1,544.04)	100.00	0.00	(7.52)	0.00	7,880.03
NINGBO ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600982.SH	0	CNY	0.561633	0.00	0.00		0.000000	ACT/360					311.64	0.00	311.28
CNE000001K24	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.37)	100.00	0.00	(0.37)	0.00	311.28
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.546881	(9,716.64)	0.00		4.330000	ACT/360					901.40	0.00	803.69
CNE100001V94	(5,700)	7.317950	0.000000	(9,909.42)	0.00	0.00	(1,551.754300)	1	(3.00)	(97.71)	100.00	0.00	(106.93)	0.00	803.66
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688005.SH	(98,271)	CNY	4.165101	(429,227.98)	(409,308.63)		4.330000	ACT/360					80,464.84	0.00	89,992.20
CNE100003MS6	(98,271)	7.317950	4.308520	(497,727.68)	(423,402.57)	14,093.94	(1,575.151800)	1	(127.94)	(4,566.58)	100.00	0.00	(284.70)	0.00	89,992.20
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(47,200)	CNY	0.994814	(50,667.55)	(46,955.23)		4.330000	ACT/360					8,567.48	0.00	9,104.21
CNE000000JJ8	(47,200)	7.317950	1.017384	(56,588.01)	(48,020.52)	1,065.30	(1,689.512700)	1	(16.97)	(528.57)	100.00	0.00	0.00	0.00	9,104.21
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	(251,800)	CNY	2.260196	(102,814.24)	(569,117.31)		4.330000	ACT/360					4,809.99	0.00	9,160.91
CNE100003LF5	(46,300)	7.317950	2.277791	(102,814.24)	(573,547.78)	4,430.47	(475.000000)	1	(1.20)	(79.56)	100.00	0.00	(78.36)	0.00	9,160.91

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NSFOCUS TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300369.ZK	0	CNY	0.945620	0.00	0.00		0.000000	ACT/360					799.10	0.00	694.81
CNE100001S32	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(104.29)	100.00	0.00	(104.29)	0.00	694.81
OFFCN EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002607.ZK	0	CNY	0.456412	0.00	0.00		0.000000	ACT/360					873.13	0.00	846.48
CNE100001641	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(26.65)	100.00	0.00	(26.65)	0.00	846.48
ONENESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.621563	(53,154.52)	(52,431.26)		4.330000	ACT/360					12,430.60	0.00	13,150.98
TW0004743000	(20,000)	32.843000	2.661585	(65,662.30)	(53,231.70)	800.44	(675.000000)	1	(2.07)	(80.05)	100.00	0.00	0.00	0.00	13,150.98
OSOTSPA PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
OSP_n.BK	0	THB	0.602427	0.00	0.00		0.000000	ACT/360					32,737.78	0.00	26,928.38
TH8752010R16	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5,809.40)	100.00	0.00	(5,809.40)	0.00	26,928.38
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(53,500)	CNY	0.382621	(22,049.17)	(20,470.21)		4.330000	ACT/360					5,093.54	0.00	5,486.72
CNE000007H2	(53,500)	7.317950	0.393298	(25,547.54)	(21,041.44)	571.23	(1,858.317700)	1	(8.31)	(178.05)	100.00	0.00	0.00	0.00	5,486.72
PERFECT WORLD CO., LTD. (CN) CMN CLASS A SERIES NORTHBOUND															
002624.ZK	0	CNY	1.363770	0.00	0.00		0.000000	ACT/360					170.38	0.00	158.86
CNE1000018W6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.52)	100.00	0.00	(11.52)	0.00	158.86
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	(165,600)	CNY	1.198423	(250,374.90)	(198,458.86)		4.330000	ACT/360					(14,791.12)	0.00	(10,853.79)
CNE1000007Q1	(205,000)	7.317950	1.220861	(239,463.45)	(202,174.58)	3,715.72	(248.170700)	1	11.54	221.60	100.00	0.00	156.88	0.00	(10,853.79)
PHARMA ESSENTIA CORPORATION CMN															
6446.TW	(18,000)	TWD	18.329629	(330,265.17)	(329,933.32)		4.330000	ACT/360					(15,875.18)	0.00	(7,863.93)
TW0006446008	(18,000)	32.843000	18.750000	(321,624.82)	(337,500.00)	7,566.68	(273.611100)	1	13.58	444.57	100.00	0.00	0.00	0.00	(7,863.93)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	(11,300)	CNY	4.438401	(53,997.77)	(50,153.94)		4.330000	ACT/360					1,720.79	0.00	2,648.19
CNE1000035K5	(11,300)	7.317950	4.588471	(60,100.72)	(51,849.72)	1,695.79	(2,188.938000)	1	(25.60)	(768.39)	100.00	0.00	(207.76)	0.00	2,648.19
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	16.076485	(270,466.33)	(273,300.25)		4.330000	ACT/360					(36,042.33)	0.00	(32,161.69)
TW0008299009	(17,000)	32.843000	16.280488	(240,725.97)	(276,768.30)	3,468.05	(242.647000)	1	10.72	412.59	100.00	0.00	0.00	0.00	(32,161.69)
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	(12,700)	CNY	1.561913	(20,571.23)	(19,836.29)		4.330000	ACT/360					134.36	0.00	597.87
CNE000000040	(12,700)	7.317950	1.597771	(20,426.05)	(20,291.69)	455.40	(75.000000)	1	2.03	8.11	100.00	0.00	0.00	0.00	597.87
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
601666.SH	(301,600)	CNY	1.317309	(459,907.36)	(397,300.34)		4.330000	ACT/360					42,652.53	0.00	53,017.79
CNE000001PH7	(341,700)	7.317950	1.368348	(488,862.07)	(412,693.76)	15,393.42	(984.525800)	1	(66.98)	(5,028.15)	100.00	0.00	(2,461.44)	0.00	52,993.76

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(6,283)	CNY	20.046598	(140,276.99)	(125,952.77)		4.330000	ACT/360					41,205.32	0.00	45,543.46
CNE100005998	(6,283)	7.317950	20.985429	(173,056.77)	(131,851.45)	5,898.68	(1,750.000000)	1	(47.38)	(1,560.53)	100.00	0.00	0.00	0.00	45,543.46
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(72,600)	CNY	0.964751	(77,337.15)	(70,040.93)		4.330000	ACT/360					5,514.69	0.00	8,625.64
CNE000000X53	(72,600)	7.317950	1.010556	(78,851.71)	(73,366.37)	3,325.44	(1,100.000000)	1	(14.15)	(214.49)	100.00	0.00	(2.66)	0.00	8,625.64
POSTAL SAVINGS BANK OF CHINA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601658.SH	0	CNY	0.754310	0.00	0.00		0.000000	ACT/360					(7,391.41)	0.00	(7,459.53)
CNE100003PZ4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(68.11)	100.00	0.00	(68.11)	0.00	(7,459.53)
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(1,159,700)	CNY	0.709215	(834,386.67)	(822,476.65)		4.330000	ACT/360					17,875.84	0.00	55,471.13
CNE1000017G1	(1,098,000)	7.317950	0.744916	(828,611.85)	(863,879.00)	41,402.35	(1,376.384300)	1	(219.35)	(3,807.06)	100.00	0.00	(1,702.44)	0.00	55,471.13
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(378,000)	TWD	0.478032	(184,333.97)	(180,696.04)		4.330000	ACT/360					13,353.23	0.00	16,167.24
TW0006770001	(378,000)	32.843000	0.484756	(196,591.00)	(183,237.77)	2,541.73	(298.677200)	1	8.35	272.28	100.00	0.00	0.00	0.00	16,167.24
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	0	THB	0.928498	0.00	0.00		0.000000	ACT/360					2,985.83	0.00	3,050.93
TH0646010R18	0	34.195000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	65.09	100.00	0.00	65.09	0.00	3,050.93
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688063.SH	(79)	CNY	5.310230	(459.71)	(419.51)		4.330000	ACT/360					1,598.99	0.00	1,360.71
CNE100005D68	(79)	7.317950	5.469294	(513.88)	(432.07)	12.57	(1,775.000000)	1	(0.16)	(250.84)	100.00	0.00	(245.49)	0.00	1,360.71
QI AN XIN TECHNOLOGY GROUP INC. CMN CLASS A SERIES NORTHBOUND															
688561.SH	0	CNY	3.500980	0.00	0.00		0.000000	ACT/360					6,390.25	0.00	5,905.34
CNE1000041K3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(484.91)	100.00	0.00	(484.91)	0.00	5,905.34
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.526664	0.00	0.00		0.000000	ACT/360					(29.77)	0.00	(30.52)
CNE100000B73	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.76)	100.00	0.00	(0.76)	0.00	(30.52)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	(5,400)	CNY	2.418710	(13,730.22)	(13,061.03)		4.330000	ACT/360					(916.00)	0.00	271.33
CNE1000010C5	(5,400)	7.317950	2.642468	(13,353.32)	(14,269.33)	1,208.29	(1,825.000000)	1	(5.35)	(20.96)	100.00	0.00	0.00	0.00	271.33
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	0	CNY	1.471724	(105.96)	0.00		4.330000	ACT/360					20,919.93	0.00	19,872.89
CNE1000044B6	(67)	7.317950	0.000000	(106.77)	0.00	0.00	(2,025.000000)	1	(0.05)	(1,047.05)	100.00	0.00	(1,070.20)	0.00	19,872.89
QINGHAI HUZHU BARLEY WINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002646.ZK	0	CNY	1.479923	0.00	0.00		0.000000	ACT/360					(3,830.33)	0.00	(4,341.16)
CNE1000019X2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(510.83)	100.00	0.00	(510.83)	0.00	(4,341.16)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688027.SH	(600)	CNY	37.365656	(26,699.71)	(22,419.39)		4.330000	ACT/360					35.17	0.00	1,721.40
CNE100004231	(600)	7.317950	40.744534	(24,481.89)	(24,446.72)	2,027.33	(2,075.000000)	1	(12.44)	(341.10)	100.00	0.00	0.00	0.00	1,721.40
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(2,200)	CNY	9.385142	0.00	(20,647.31)		4.330000	ACT/360					496.97	0.00	530.03
CNE100003N01	0	7.317950	9.400172	0.00	(20,680.38)	33.07	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	530.03
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(51,200)	CNY	6.873510	(476,090.08)	(351,923.69)		4.330000	ACT/360					(237,153.82)	0.00	(230,545.63)
CNE100001Z58	(63,800)	7.317950	7.095743	(298,371.26)	(363,302.04)	11,378.35	(1,459.796200)	1	(157.17)	(4,770.15)	100.00	0.00	(2,105.02)	0.00	(230,547.86)
RAYHOO MOTOR DIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002997.ZK	0	CNY	4.632445	0.00	0.00		0.000000	ACT/360					(5.53)	0.00	(6.67)
CNE1000046J4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.14)	100.00	0.00	(1.14)	0.00	(6.67)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(15,029)	CNY	3.921863	(59,772.53)	(58,941.68)		4.330000	ACT/360					3,972.60	0.00	6,539.78
CNE100005B03	(14,229)	7.317950	4.105104	(64,606.18)	(61,695.61)	2,753.92	(1,224.673200)	1	(12.56)	(186.74)	100.00	0.00	(27.68)	0.00	6,539.78
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	(10,000)	TWD	6.180921	(65,833.59)	(61,809.21)		4.330000	ACT/360					(197.22)	0.00	2,790.95
TW0004968003	(10,000)	32.843000	6.493902	(64,741.80)	(64,939.02)	3,129.81	(695.000000)	1	(4.92)	(141.63)	100.00	0.00	0.00	0.00	2,790.95
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600259.SH	0	CNY	3.701856	(5,478.51)	0.00		4.330000	ACT/360					511.46	0.00	432.04
CNE0000012R1	(1,400)	7.317950	0.000000	(5,788.71)	0.00	0.00	(2,125.000000)	1	(2.54)	(79.42)	100.00	0.00	(89.56)	0.00	432.04
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300757.ZK	(6,000)	CNY	29.470002	(193,076.97)	(176,820.01)		4.330000	ACT/360					(27,648.83)	0.00	(20,524.49)
CNE100003JTO	(6,200)	7.317950	30.713425	(164,858.89)	(184,280.55)	7,460.54	(1,771.774100)	1	(75.20)	(336.20)	100.00	0.00	(202.48)	0.00	(20,524.49)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(324,000)	CNY	1.197057	(405,917.89)	(387,846.32)		4.330000	ACT/360					28,401.52	0.00	37,872.59
CNE100000W60	(324,000)	7.317950	1.235883	(427,155.44)	(400,426.09)	12,579.77	(1,297.168200)	1	(94.88)	(3,108.70)	100.00	0.00	(150.18)	0.00	37,872.59
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	(14,700)	CNY	1.024877	(36,629.26)	(15,065.69)		4.330000	ACT/360					7,776.95	0.00	8,030.72
CNE1000016Y6	(30,400)	7.317950	1.044697	(37,853.14)	(15,357.05)	291.35	(1,275.000000)	1	(8.42)	(37.58)	100.00	0.00	(39.86)	0.00	8,030.72
RUENTEX INDUSTRIES LIMITED CMN															
2915.TW	(5,000)	TWD	2.183114	0.00	(10,915.57)		4.327771	ACT/360					0.00	0.00	(77.19)
TW0002915006	0	32.843000	2.167676	0.00	(10,838.38)	(77.19)	(450.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(77.19)
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.144841	(932.64)	(915.87)		4.330000	ACT/360					101.58	0.00	97.89
TW0001808004	(800)	32.843000	1.140244	(1,013.78)	(912.20)	(3.68)	(475.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	97.89

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(17,900)	CNY	4.307217	(79,369.35)	(77,099.19)		4.330000	ACT/360					(24,669.20)	0.00	(21,385.44)
CNE1000033M6	(16,900)	7.317950	4.591203	(78,196.17)	(82,182.53)	5,083.35	(1,518.786900)	1	(24.08)	(1,799.59)	100.00	0.00	(1,704.29)	0.00	(21,385.44)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	(101,600)	CNY	2.600455	0.00	(264,206.23)		4.330000	ACT/360					(12,663.28)	0.00	6,411.60
CNE000000TY6	0	7.317950	2.794377	0.00	(283,908.75)	19,702.52	(1,475.000000)	0	0.00	(627.64)	100.00	0.00	(627.64)	0.00	6,411.60
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688289.SH	(74,753)	CNY	2.912018	(256,635.08)	(217,682.06)		4.330000	ACT/360					(6,051.89)	0.00	8,265.24
CNE1000043J1	(78,753)	7.317950	3.099949	(238,779.02)	(231,730.49)	14,048.43	(282.073300)	1	8.61	268.70	100.00	0.00	18.05	0.00	8,265.24
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(3)	CNY	0.864996	(2.86)	(2.59)		4.330000	ACT/360					3,096.59	0.00	2,623.34
CNE100000FS6	(3)	7.317950	0.861704	(4.22)	(2.59)	(0.01)	(1,475.000000)	1	(0.00)	(473.24)	100.00	0.00	(473.23)	0.00	2,623.34
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(37,400)	THB	3.421553	(274,930.67)	(127,966.08)		4.330000	ACT/360					(11,481.94)	0.00	(9,578.45)
THA790010R17	(80,100)	34.195000	3.462502	(268,341.09)	(129,497.57)	1,531.50	(50.000000)	1	28.46	371.99	100.00	0.00	239.15	0.00	(9,578.45)
SEARAINBOW HOLDING CORP. CMN CLASS A SERIES NORTHBOUND															
000503.ZK	0	CNY	1.434828	0.00	0.00		0.000000	ACT/360					372.96	0.00	297.95
CNE000000255	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(75.01)	100.00	0.00	(75.01)	0.00	297.95
SERES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601127.SH	0	CNY	17.565028	0.00	0.00		0.000000	ACT/360					747.57	0.00	706.47
CNE1000028B9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(41.10)	100.00	0.00	(41.10)	0.00	706.47
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.590329	(39.43)	(37.78)		4.330000	ACT/360					(30.10)	0.00	(677.92)
CNE000001329	(64)	7.317950	0.611796	(40.07)	(39.15)	1.37	(1,400.000000)	1	(0.01)	(649.20)	100.00	0.00	(648.87)	0.00	(677.92)
SHAANXI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
600984.SH	0	CNY	0.433181	0.00	0.00		0.000000	ACT/360					268.54	0.00	259.76
CNE000001K40	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.78)	100.00	0.00	(8.78)	0.00	259.76
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	(35,200)	CNY	0.441380	(14,506.58)	(15,536.59)		4.330000	ACT/360					1,652.28	0.00	2,019.49
CNE100001VV5	(32,400)	7.317950	0.455131	(16,430.43)	(16,020.60)	484.01	(1,709.799300)	1	(4.91)	(116.80)	100.00	0.00	0.00	0.00	2,019.49
SHANDONG BUCHANG PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603858.SH	0	CNY	2.104414	0.00	0.00		0.000000	ACT/360					(25.98)	0.00	(32.96)
CNE100002FV6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.99)	100.00	0.00	(6.99)	0.00	(32.96)
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300821.ZK	(14,700)	CNY	1.020778	(16,262.99)	(15,005.43)		4.330000	ACT/360					743.37	0.00	1,310.04
CNE100003SH6	(14,700)	7.317950	1.059718	(16,321.22)	(15,577.85)	572.42	(750.000000)	1	(1.43)	(5.75)	100.00	0.00	0.00	0.00	1,310.04

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.163454	0.00	0.00		0.000000	ACT/360					13,188.67	0.00	11,788.07
CNE000001FR7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,400.59)	100.00	0.00	(1,400.59)	0.00	11,788.07
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(17,900)	CNY	1.355571	(17,283.89)	(24,264.72)		4.330000	ACT/360					(991.21)	0.00	(170.12)
CNE0000019Y2	(12,400)	7.317950	1.403854	(16,841.03)	(25,128.99)	864.27	(564.919300)	1	(0.69)	(43.18)	100.00	0.00	(38.68)	0.00	(170.12)
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(17,676)	CNY	3.919130	(313.22)	(69,274.55)		4.330000	ACT/360					(592.69)	0.00	1,942.20
CNE100004PB3	(76)	7.317950	4.062591	(289.29)	(71,810.37)	2,535.82	(1,500.000000)	1	(0.10)	(0.93)	100.00	0.00	(0.56)	0.00	1,942.20
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(14,100)	CNY	4.611947	(8,852.80)	(65,028.46)		4.330000	ACT/360					585.68	0.00	2,165.28
CNE100001ZW4	(1,800)	7.317950	4.727596	(9,003.26)	(66,659.10)	1,630.64	(1,750.000000)	1	(3.22)	(51.04)	100.00	0.00	(37.92)	0.00	2,165.28
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.315976	0.00	(15,158.34)		4.330000	ACT/360					(13.43)	0.00	564.03
CNE100004NC6	0	7.317950	6.556582	0.00	(15,735.80)	577.45	(1,900.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	564.03
SHANGHAI 2345 NETWORK HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002195.ZK	0	CNY	0.535669	0.00	0.00		0.000000	ACT/360					(6,249.90)	0.00	(6,304.53)
CNE1000008K2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(54.63)	100.00	0.00	(54.63)	0.00	(6,304.53)
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(21,500)	CNY	1.458059	0.00	(31,348.26)		4.330000	ACT/360					1,138.47	0.00	2,120.01
CNE000000LN6	0	7.317950	1.504909	0.00	(32,355.54)	1,007.28	(2,250.000000)	0	0.00	(25.75)	100.00	0.00	(25.75)	0.00	2,120.01
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(10,375)	CNY	5.358058	(46,408.75)	(55,589.85)		4.330000	ACT/360					9,689.20	0.00	10,280.05
CNE100004ZJ5	(8,275)	7.317950	5.469054	(55,094.51)	(56,741.44)	1,151.59	(1,822.205400)	1	(16.86)	(560.74)	100.00	0.00	0.00	0.00	10,280.05
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	(119,100)	CNY	3.656762	(468,036.96)	(435,520.33)		4.330000	ACT/360					(20,696.64)	0.00	(409.68)
CNE1000011K6	(122,300)	7.317950	3.825092	(446,819.51)	(455,568.46)	20,048.13	(253.066200)	1	20.84	238.84	100.00	0.00	8.39	0.00	(409.68)
SHANGHAI DIESEL ENGINE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600841.SH	0	CNY	0.681885	0.00	0.00		0.000000	ACT/360					(41.89)	0.00	(58.97)
CNE000000CD6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(17.08)	100.00	0.00	(17.08)	0.00	(58.97)
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(2,191)	CNY	1.108234	0.00	(2,428.14)		4.327251	ACT/360					0.00	0.00	70.51
CNE1000051Y3	0	7.317950	1.140415	0.00	(2,498.65)	70.51	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	70.51
SHANGHAI FENGYUZHU CULTURE AND TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603466.SH	0	CNY	1.242151	0.00	0.00		0.000000	ACT/360					1,178.29	0.00	1,151.41
CNE100002V69	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(26.88)	100.00	0.00	(26.88)	0.00	1,151.41

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	0	CNY	3.332901	(46,079.27)	0.00		4.330000	ACT/360					2,776.46	(172.69)	2,126.93
CNE100002G92	(13,146)	7.317950	0.000000	(49,668.36)	0.00	0.00	(1,372.360400)	1	(11.59)	(476.84)	100.00	(172.69)	(511.82)	0.00	2,127.02
SHANGHAI GENERAL HEALTHY INFORMATION AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
605186.SH	0	CNY	2.627785	0.00	0.00		0.000000	ACT/360					2,771.96	0.00	2,458.52
CNE100006BJ1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(313.44)	100.00	0.00	(313.44)	0.00	2,458.52
SHANGHAI GEOHARBOUR CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605598.SH	0	CNY	3.153889	0.00	0.00		0.000000	ACT/360					(362.90)	0.00	(462.62)
CNE100005055	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(99.72)	100.00	0.00	(99.72)	0.00	(462.62)
SHANGHAI HIUV NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688680.SH	0	CNY	4.427469	0.00	0.00		0.000000	ACT/360					747.00	0.00	669.72
CNE100004BY5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(77.28)	100.00	0.00	(77.28)	0.00	669.72
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	(5,300)	CNY	4.736299	0.00	(25,102.39)		4.327771	ACT/360					242.48	0.00	230.12
CNE00000370	0	7.317950	4.733968	0.00	(25,090.03)	(12.35)	(2,000.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	230.12
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	(9,700)	CNY	1.486755	(14,968.13)	(14,421.53)		4.330000	ACT/360					484.19	0.00	668.11
CNE00000404	(9,700)	7.317950	1.515834	(15,187.77)	(14,703.59)	282.06	(1,228.865900)	1	(3.28)	(98.14)	100.00	0.00	0.00	0.00	668.11
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688180.SH	(79,600)	CNY	3.658128	(266,713.56)	(291,187.01)		4.330000	ACT/360					39,719.75	0.00	42,838.46
CNE1000041Z1	(69,100)	7.317950	3.730303	(297,551.30)	(296,932.10)	5,745.09	(1,811.468800)	1	(98.42)	(2,626.38)	100.00	0.00	0.00	0.00	42,838.46
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
002022.ZK	0	CNY	0.829467	0.00	0.00		0.000000	ACT/360					1,445.04	0.00	1,217.94
CNE000001KC9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(227.10)	100.00	0.00	(227.10)	0.00	1,217.94
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
600826.SH	0	CNY	1.150595	0.00	0.00		0.000000	ACT/360					17,684.48	0.00	17,436.67
CNE000000C17	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(247.81)	100.00	0.00	(247.81)	0.00	17,436.67
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.341906	(31,318.75)	(29,656.12)		4.330000	ACT/360					1,464.06	0.00	2,045.80
CNE000000C74	(22,100)	7.317950	1.379273	(31,945.99)	(30,481.93)	825.81	(1,381.334800)	1	(8.17)	(244.07)	100.00	0.00	0.00	0.00	2,045.80
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	(725,200)	CNY	1.384267	(940,896.36)	(1,003,870.76)		4.330000	ACT/360					(7,571.28)	0.00	7,808.55
CNE0000011B7	(663,300)	7.317950	1.405154	(923,306.20)	(1,019,018.00)	15,147.24	(10,000000)	1	108.44	232.59	100.00	0.00	0.00	0.00	7,808.55
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
600284.SH	(161,190)	CNY	0.830834	(142,574.65)	(133,922.10)		4.330000	ACT/360					5,143.37	(3,680.44)	3,738.23
CNE000001GY1	(161,190)	7.317950	0.856242	(144,385.30)	(138,017.65)	4,095.55	(1,816.086600)	1	(54.56)	(1,820.25)	100.00	(3,680.44)	(356.89)	0.00	3,740.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	(54,400)	CNY	2.089383	(122,602.86)	(113,662.43)		4.330000	ACT/360					94,390.32	0.00	98,118.08
CNE100002TX3	(54,400)	7.317950	2.172696	(149,829.95)	(118,194.66)	4,532.23	(500.000000)	1	0.99	(804.47)	100.00	0.00	(631.76)	0.00	98,118.08
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,500)	CNY	0.666853	(60,480.30)	(55,682.26)		4.330000	ACT/360					4,211.60	0.00	5,934.34
CNE000002W2	(83,500)	7.317950	0.692368	(62,024.33)	(57,812.73)	2,130.47	(1,336.017900)	1	(14.99)	(407.73)	100.00	0.00	0.00	0.00	5,934.34
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.931955	(11,325.61)	(10,531.09)		4.330000	ACT/360					1,083.84	0.00	1,344.92
CNE100000VK0	(11,300)	7.317950	0.962760	(11,963.03)	(10,879.19)	348.10	(2,275.000000)	1	(5.72)	(87.01)	100.00	0.00	0.00	0.00	1,344.92
SHANGHAI TIANCHEN CO LTD CMN CLASS A SERIES NORTHBOUND															
600620.SH	0	CNY	0.747477	0.00	0.00		0.000000	ACT/360					(4,856.22)	0.00	(5,141.74)
CNE000000610	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(285.52)	100.00	0.00	(285.52)	0.00	(5,141.74)
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	(11,973)	CNY	1.161527	(41,624.39)	(13,906.97)		4.330000	ACT/360					804.15	0.00	513.15
CNE000000CL9	(34,273)	7.317950	1.177161	(42,899.05)	(14,094.15)	187.18	(1,818.370100)	1	(15.86)	(478.18)	100.00	0.00	(342.75)	0.00	513.15
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
600820.SH	(1,070,700)	CNY	0.937421	(1,054,067.75)	(1,003,696.66)		4.330000	ACT/360					(41,201.10)	(15,095.07)	(9,174.47)
CNE000000B83	(1,070,700)	7.317950	0.981878	(1,010,603.75)	(1,051,296.77)	47,600.11	(489.002500)	1	(21.63)	(478.42)	100.00	(15,095.07)	(10.06)	0.00	(9,167.22)
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(6,889)	CNY	17.231602	(119,708.22)	(118,708.50)		4.330000	ACT/360					30,371.54	0.00	27,394.33
CNE1000005PN5	(6,889)	7.317950	17.261393	(130,591.69)	(118,913.74)	205.23	(1,025.000000)	1	(18.38)	(3,182.44)	100.00	0.00	(2,633.33)	0.00	27,394.33
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600641.SH	0	CNY	1.926769	0.00	0.00		0.000000	ACT/360					3,156.83	0.00	3,144.54
CNE0000008P3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(12.29)	100.00	0.00	(12.29)	0.00	3,144.54
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
600696.SH	0	CNY	1.691731	0.00	0.00		0.000000	ACT/360					320.74	0.00	245.12
CNE000000CP0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(75.62)	100.00	0.00	(75.62)	0.00	245.12
SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.867729	(65,179.74)	(63,257.47)		4.330000	ACT/360					696.29	0.00	897.58
CNE000000594	(72,900)	7.317950	0.878091	(68,153.12)	(64,012.83)	755.36	(1,759.876500)	1	(23.67)	(554.07)	100.00	0.00	(169.04)	0.00	897.58
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	(73,300)	CNY	0.538402	(41,751.24)	(39,464.88)		4.330000	ACT/360					1,185.43	0.00	1,548.19
CNE100001C06	(73,300)	7.317950	0.543515	(41,025.08)	(39,839.65)	374.77	(700.000000)	1	(3.18)	(12.01)	100.00	0.00	0.00	0.00	1,548.19
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
600740.SH	(196,367)	CNY	0.531570	(109,160.81)	(104,382.73)		4.330000	ACT/360					7,067.45	0.00	9,711.33
CNE000000LD7	(196,367)	7.317950	0.550343	(112,748.14)	(108,069.20)	3,686.47	(1,647.209900)	1	(36.39)	(1,042.59)	100.00	0.00	(619.66)	0.00	9,711.33

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANXI LANHUA SCI-TECH VENTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600123.SH	0	CNY	1.125998	0.00	0.00		0.000000	ACT/360					(7.19)	0.00	(8.07)
CNE000000XZ5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.88)	100.00	0.00	(0.88)	0.00	(8.07)
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001287.ZK	0	CNY	2.620953	0.00	0.00		0.000000	ACT/360					(4,550.18)	0.00	(4,613.61)
CNE1000005Z88	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(63.43)	100.00	0.00	(63.43)	0.00	(4,613.61)
SHENZHEN CHIPSCREEN BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688321.SH	0	CNY	2.470637	0.00	0.00		0.000000	ACT/360					375.28	0.00	367.41
CNE100003LW0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.88)	100.00	0.00	(7.88)	0.00	367.41
SHENZHEN CLOU ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
002121.ZK	0	CNY	0.582130	0.00	0.00		0.000000	ACT/360					(285.07)	0.00	(343.63)
CNE100000023	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(58.56)	100.00	0.00	(58.56)	0.00	(343.63)
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(7,000)	CNY	2.062053	(15,747.35)	(14,434.37)		4.330000	ACT/360					660.75	0.00	1,202.93
CNE100003LR0	(7,000)	7.317950	2.142652	(15,659.32)	(14,998.56)	564.19	(1,700.000000)	1	(5.55)	(22.01)	100.00	0.00	0.00	0.00	1,202.93
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	(17,100)	CNY	4.859284	(23,456.31)	(83,093.76)		4.330000	ACT/360					6,468.67	0.00	7,421.03
CNE100003K95	(4,300)	7.317950	0.000000	(25,438.96)	(84,472.27)	1,378.51	(2,244.767400)	1	(11.57)	(426.15)	100.00	0.00	(426.15)	0.00	7,421.03
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(268,137)	CNY	0.925122	(256,262.02)	(248,059.56)		4.330000	ACT/360					11,474.25	0.00	21,897.07
CNE100000JM1	(268,137)	7.317950	0.964125	(267,780.31)	(258,517.59)	10,458.02	(463.194900)	1	(0.76)	(35.19)	100.00	0.00	(11.89)	0.00	21,897.07
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.505674	(174,684.43)	(158,635.68)		4.330000	ACT/360					14,702.77	0.00	21,602.21
CNE100002G84	(15,100)	7.317950	10.998675	(180,872.78)	(166,079.99)	7,444.31	(832.284700)	1	(18.63)	(544.87)	100.00	0.00	(15.33)	0.00	21,602.21
SHENZHEN H&T INTELLIGENT CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
002402.ZK	0	CNY	2.405045	0.00	0.00		0.000000	ACT/360					16.60	0.00	16.39
CNE100000P51	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.20)	100.00	0.00	(0.20)	0.00	16.39
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	0	CNY	0.465977	0.00	0.00		0.000000	ACT/360					458.52	0.00	423.47
CNE100000LD6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(35.05)	100.00	0.00	(35.05)	0.00	423.47
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688559.SH	(14,238)	CNY	4.493062	(70,863.95)	(63,972.21)		4.330000	ACT/360					11,291.91	0.00	13,462.45
CNE100004330	(14,238)	7.317950	4.697721	(78,178.06)	(66,886.15)	2,913.94	(2,082.014600)	1	(31.58)	(743.40)	100.00	0.00	0.00	0.00	13,462.45
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300124.ZK	0	CNY	7.693411	0.00	0.00		0.000000	ACT/360					12,017.04	0.00	9,071.75
CNE100000V46	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2,945.29)	100.00	0.00	(2,945.29)	0.00	9,071.75

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300601.ZK	0	CNY	2.239698	0.00	0.00		0.000000	ACT/360					941.56	0.00	738.69
CNE100002Q33	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(202.87)	100.00	0.00	(202.87)	0.00	738.69
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	(43,300)	CNY	1.063139	(37,824.61)	(46,033.93)		4.330000	ACT/360					3,453.30	0.00	4,902.71
CNE100000BR7	(32,500)	7.317950	1.099983	(39,119.84)	(47,629.28)	1,595.35	(1,557.230700)	1	(11.66)	(145.94)	100.00	0.00	(0.52)	0.00	4,902.71
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	(17,000)	CNY	11.240853	(207,173.33)	(191,094.50)		4.330000	ACT/360					17,283.71	0.00	25,536.94
CNE100005K10	(16,200)	7.317950	11.744302	(206,825.32)	(199,653.13)	8,558.63	(2,248.148100)	1	(104.50)	(305.41)	100.00	0.00	0.00	0.00	25,536.83
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	(5,100)	CNY	7.284827	(100,030.53)	(37,152.62)		4.330000	ACT/360					(162.23)	0.00	259.35
CNE100006202	(13,400)	7.317950	7.392482	(100,973.94)	(37,701.66)	549.04	(1,758.208900)	1	(36.71)	(127.46)	100.00	0.00	(116.77)	0.00	255.92
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002851.ZK	(11,800)	CNY	8.250945	(60,691.32)	(97,361.15)		4.330000	ACT/360					(13,433.57)	0.00	(12,535.19)
CNE100002JV8	(7,300)	7.317950	8.344771	(47,799.49)	(98,468.29)	1,107.15	(1,546.232800)	1	(20.32)	(208.77)	100.00	0.00	0.00	0.00	(12,535.30)
SHENZHEN SPECIAL ECONOMIC ZONE REAL ESTATE & PR (GRP) CO LTD CMN CLASS A SERIES NORTHBOUND															
000029.ZK	0	CNY	2.023791	0.00	0.00		0.000000	ACT/360					(111.48)	0.00	(137.34)
CNE0000009X5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(25.86)	100.00	0.00	(25.86)	0.00	(137.34)
SHENZHEN TECHWINSEMI TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001309.ZK	0	CNY	11.530552	0.00	0.00		0.000000	ACT/360					(11.92)	0.00	(13.60)
CNE100005GP9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.69)	100.00	0.00	(1.69)	0.00	(13.60)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	(80,200)	CNY	2.228766	(96,454.96)	(178,747.05)		4.330000	ACT/360					12,667.56	0.00	14,238.54
CNE0000008N8	(41,100)	7.317950	2.256660	(103,964.44)	(180,984.12)	2,237.07	(1,810.583900)	1	(36.01)	(666.09)	100.00	0.00	(5.81)	0.00	14,238.73
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(267,200)	CNY	0.627225	(175,976.05)	(167,594.48)		4.330000	ACT/360					8,669.76	0.00	11,463.05
CNE000000FS7	(267,200)	7.317950	0.640474	(179,804.42)	(171,134.65)	3,540.18	(1,057.232400)	1	(30.05)	(746.89)	100.00	0.00	0.00	0.00	11,463.05
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	6.150473	(24,931.42)	(24,601.89)		4.330000	ACT/360					(1,860.87)	0.00	(873.64)
TW0003376000	(4,000)	32.843000	6.402439	(23,748.89)	(25,609.76)	1,007.86	(525.000000)	1	(0.78)	(20.63)	100.00	0.00	0.00	0.00	(873.64)
SHINFOX ENERGY CO LTD CMN															
6806.TW	0	TWD	3.455835	0.00	0.00		0.000000	ACT/360					(844.63)	0.00	(1,012.33)
TW0006806003	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(167.70)	100.00	0.00	(167.70)	0.00	(1,012.33)
SIAM CEMENT PCL NVDR CMN															
SCC_n.BK	(14,700)	THB	4.912999	(59,347.26)	(72,221.08)		4.330000	ACT/360					170.97	0.00	699.17
TH0003010R12	(11,900)	34.195000	4.945586	(59,211.61)	(72,700.11)	479.02	(50.000000)	1	6.30	49.19	100.00	0.00	19.02	0.00	699.17

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300024.ZK	0	CNY	2.418710	0.00	0.00		0.000000	ACT/360					165.88	0.00	77.63
CNE100000GH7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(88.25)	100.00	0.00	(88.25)	0.00	77.63
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	26.305181	0.00	0.00		0.000000	ACT/360					2,130.10	0.00	1,768.81
CNE100006FN4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(361.29)	100.00	0.00	(361.29)	0.00	1,768.81
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	0	CNY	0.612193	0.00	0.00		0.000000	ACT/360					(2,541.53)	0.00	(2,808.17)
CNE100000M21	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(266.64)	100.00	0.00	(266.64)	0.00	(2,808.17)
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(118,000)	CNY	0.698283	(74,189.57)	(82,397.39)		4.330000	ACT/360					844.95	0.00	2,331.92
CNE100000F38	(104,200)	7.317950	0.714217	(75,263.75)	(84,277.61)	1,880.21	(1,268.306100)	1	(17.08)	(393.25)	100.00	0.00	0.00	0.00	2,331.92
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	(10,600)	CNY	1.607007	(18,693.63)	(17,034.28)		4.330000	ACT/360					1,155.27	0.00	1,666.60
CNE100003LC2	(10,600)	7.317950	1.657858	(18,728.57)	(17,573.29)	539.02	(1,775.000000)	1	(6.96)	(27.69)	100.00	0.00	0.00	0.00	1,666.60
SICHUAN KELUN PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002422.ZK	0	CNY	4.028451	0.00	0.00		0.000000	ACT/360					2,849.86	0.00	2,656.84
CNE100000PW7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(193.02)	100.00	0.00	(193.02)	0.00	2,656.84
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
603077.SH	(1,866,367)	CNY	0.270568	(522,590.72)	(504,978.40)		4.330000	ACT/360					34,950.91	0.00	45,329.61
CNE100001JM9	(1,808,867)	7.317950	0.278586	(558,067.60)	(519,943.72)	14,965.32	(1,841.629600)	1	(200.22)	(4,586.62)	100.00	0.00	(557.20)	0.00	45,329.61
SICHUAN NEW ENERGY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000155.ZK	0	CNY	1.436195	0.00	0.00		0.000000	ACT/360					87.80	0.00	81.48
CNE0000014Z0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.33)	100.00	0.00	(6.33)	0.00	81.48
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.974317	(121,076.57)	(118,184.60)		4.330000	ACT/360					5,597.85	0.00	7,384.50
CNE000001DQ4	(121,300)	7.317950	0.994169	(126,190.55)	(120,592.70)	2,408.10	(1,490.169000)	1	(34.94)	(621.45)	100.00	0.00	0.00	0.00	7,384.50
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(13,000)	CNY	5.705150	(70,007.19)	(74,166.95)		4.330000	ACT/360					8,338.60	0.00	10,985.50
CNE100003SY1	(11,800)	7.317950	5.975538	(79,080.26)	(77,682.00)	3,515.05	(2,046.186400)	1	(30.28)	(868.16)	100.00	0.00	0.00	0.00	10,985.50
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
300327.ZK	0	CNY	3.167554	0.00	0.00		0.000000	ACT/360					(77.53)	0.00	(100.24)
CNE100001FH7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.71)	100.00	0.00	(22.71)	0.00	(100.24)
SINOCCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(70,424)	CNY	4.821022	(330,155.94)	(339,515.67)		4.330000	ACT/360					17,982.19	0.00	25,204.65
CNE100003ZL3	(64,924)	7.317950	4.946611	(335,945.56)	(348,360.16)	8,844.49	(1,763.526900)	1	(121.33)	(1,622.03)	100.00	0.00	(475.60)	0.00	25,204.65

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	4.756797	(208,025.86)	(196,921.87)		4.330000	ACT/360					17,358.09	0.00	17,545.47
CNE100001WV3	(41,398)	7.317950	4.847939	(216,296.62)	(200,694.98)	3,773.11	(1,713.527200)	1	(73.00)	(3,585.73)	100.00	0.00	(1,445.19)	0.00	17,545.47
SINOPAC FINL HLDGS CO. LTD ORD CMN															
2890.TW	0	TWD	0.694212	0.00	0.00		0.000000	ACT/360					(146.72)	0.00	(140.12)
TW0002890001	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	6.60	100.00	0.00	6.60	0.00	(140.12)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(700)	CNY	11.437629	(8,530.22)	(8,006.34)		4.330000	ACT/360					1,059.56	0.00	1,343.52
CNE100005ZD5	(700)	7.317950	11.955973	(8,837.57)	(8,369.18)	362.84	(1,325.000000)	1	(2.08)	(78.88)	100.00	0.00	(70.13)	0.00	1,343.52
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.848187	0.00	(22,178.24)		4.327771	ACT/360					0.00	0.00	189.83
TW0001785004	0	32.843000	1.864006	0.00	(22,368.07)	189.83	(450.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	189.83
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	5.008678	(49,832.37)	(50,086.78)		4.330000	ACT/360					(142.99)	0.00	863.75
TW0002359007	(10,000)	32.843000	5.121951	(51,076.52)	(51,219.51)	1,132.73	(1,297.500000)	1	(11.82)	(126.00)	100.00	0.00	0.00	0.00	863.75
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	(197,600)	THB	0.523468	(223,978.75)	(103,437.34)		4.330000	ACT/360					4,314.13	0.00	4,595.01
TH0254010R11	(433,800)	34.195000	0.533373	(233,171.33)	(105,394.50)	1,957.16	(1,428.480800)	1	(60.83)	(1,676.28)	100.00	0.00	(1,387.44)	0.00	4,595.01
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SAWAD_n.BK	0	THB	1.199006	(573,729.40)	0.00		4.330000	ACT/360					(12,218.36)	0.00	(18,907.23)
TH5456010R17	(477,000)	34.195000	0.000000	(567,290.47)	0.00	0.00	(1,996.053400)	1	(249.88)	(6,688.86)	100.00	0.00	(6,978.56)	0.00	(18,907.06)
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300143.ZK	(21,100)	CNY	1.224387	(10,916.76)	(25,834.56)		4.330000	ACT/360					344.86	0.00	980.44
CNE100000XF6	(8,500)	7.317950	1.255401	(10,792.55)	(26,488.96)	654.40	(2,000.000000)	1	(4.77)	(18.83)	100.00	0.00	0.00	0.00	980.44
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
603290.SH	(60)	CNY	11.802486	(775.28)	(708.15)		4.330000	ACT/360					35.73	0.00	51.89
CNE100003RN6	(60)	7.317950	12.265967	(822.15)	(735.96)	27.81	(2,250.000000)	1	(0.39)	(11.65)	100.00	0.00	(2.05)	0.00	51.89
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	(93,500)	CNY	2.302557	(221,861.57)	(215,289.12)		4.330000	ACT/360					14,821.40	0.00	15,943.02
CNE100001203	(93,500)	7.317950	2.346129	(234,184.47)	(219,363.06)	4,073.94	(2,081.898300)	1	(100.14)	(2,952.33)	100.00	0.00	0.00	0.00	15,943.02
SUPREME ELECTRONICS CO., LTD. CMN															
8112.TW	0	TWD	1.805560	0.00	0.00		0.000000	ACT/360					15,327.39	0.00	15,559.24
TW0008112004	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	231.85	100.00	0.00	231.85	0.00	15,559.24
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(66)	CNY	17.559562	(1,172.71)	(1,158.93)		4.330000	ACT/360					1,196.64	0.00	1,158.80
CNE100005972	(66)	7.317950	17.793983	(1,276.59)	(1,174.40)	15.47	(1,475.000000)	1	(0.33)	(53.31)	100.00	0.00	(46.25)	0.00	1,158.80

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(26,155)	CNY	3.188051	(91,749.94)	(83,383.48)		4.330000	ACT/360					23,163.99	0.00	24,745.80
CNE100004N83	(26,155)	7.317950	3.296598	(109,386.52)	(86,222.52)	2,839.04	(2,132.125700)	1	(41.18)	(1,257.23)	100.00	0.00	0.00	0.00	24,745.80
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,500)	CNY	5.944288	(9,217.56)	(8,916.43)		4.330000	ACT/360					272.77	0.00	352.64
CNE100006BK9	(1,500)	7.317950	6.008713	(9,238.88)	(9,013.07)	96.64	(1,750.000000)	1	(3.37)	(16.77)	100.00	0.00	(3.20)	0.00	352.64
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(84,383)	CNY	8.346600	(639,819.84)	(704,311.13)		4.330000	ACT/360					78,467.23	0.00	86,083.83
CNE100003RP1	(74,623)	7.317950	8.507480	(697,484.48)	(717,886.68)	13,575.55	(1,738.250900)	1	(225.04)	(5,958.95)	100.00	0.00	(586.66)	0.00	86,083.35
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	(11,700)	CNY	1.831114	(23,122.21)	(21,424.03)		4.330000	ACT/360					239.60	0.00	(502.17)
CNE1000035Z3	(11,700)	7.317950	1.805345	(23,122.21)	(21,122.54)	(301.50)	(2,150.000000)	1	(11.03)	(440.28)	100.00	0.00	(429.25)	0.00	(502.17)
TAIWAN CEMENT CMN															
1101.TW	(388,000)	TWD	0.962153	(374,873.57)	(373,315.47)		4.330000	ACT/360					23,834.06	0.00	26,548.99
TW0001101004	(388,000)	32.843000	0.966463	(398,821.71)	(374,987.64)	1,672.17	(146.005100)	1	32.77	1,042.75	100.00	0.00	0.00	0.00	26,548.99
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	0	CNY	2.168640	0.00	0.00		0.000000	ACT/360					(559.33)	0.00	(601.77)
CNE1000047J2	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(42.45)	100.00	0.00	(42.45)	0.00	(601.77)
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.421916	(91,176.46)	(88,158.82)		4.330000	ACT/360					(465.68)	0.00	2,036.52
TW0002371002	(62,000)	32.843000	1.460366	(90,077.01)	(90,542.69)	2,383.88	(300.000000)	1	3.24	118.32	100.00	0.00	0.00	0.00	2,036.52
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(195,100)	CNY	1.688998	(44,165.42)	(329,523.43)		4.330000	ACT/360					2,493.57	0.00	12,338.91
CNE000000RB8	(25,200)	7.317950	1.739795	(43,573.62)	(339,434.00)	9,910.57	(1,775.000000)	1	(16.54)	(65.23)	100.00	0.00	0.00	0.00	12,338.91
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(451,010)	CNY	0.676419	(535,828.04)	(305,071.71)		4.330000	ACT/360					(9,868.28)	0.00	(6,016.37)
CNE000001GL8	(758,410)	7.317950	0.686905	(526,469.50)	(309,801.02)	4,729.32	(624.996300)	1	(29.70)	(877.41)	100.00	0.00	(620.93)	0.00	(6,016.37)
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	(18,600)	CNY	1.770988	(32,598.29)	(32,940.37)		4.330000	ACT/360					1,745.53	0.00	1,990.22
CNE000000TM1	(18,600)	7.317950	1.799883	(35,223.36)	(33,477.82)	537.45	(1,859.543000)	1	(12.60)	(292.76)	100.00	0.00	0.00	0.00	1,990.22
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN															
TOP_n.BK	(407,100)	THB	0.818833	(329,469.56)	(333,346.98)		4.330000	ACT/360					111,834.09	0.00	115,417.42
TH0796010R11	(401,100)	34.195000	0.832451	(442,405.33)	(338,890.91)	5,543.93	(1,018,511500)	1	(40.00)	(1,960.60)	100.00	0.00	(67.03)	0.00	115,417.42
THINTECH MATERIALS TECHNOLOGY CO., LTD. CMN															
3663.TWO	0	TWD	2.298816	0.00	0.00		0.000000	ACT/360					4,296.14	0.00	4,094.52
TW0003663001	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(201.62)	100.00	0.00	(201.62)	0.00	4,094.52

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(3,100)	CNY	5.336194	(34,882.55)	(16,542.20)		4.330000	ACT/360					2,900.76	0.00	2,023.42
CNE100003LT6	(6,800)	7.317950	5.100990	(34,882.55)	(15,813.07)	(729.13)	(1,327.573500)	1	(8.67)	(148.21)	100.00	0.00	(161.39)	0.00	2,019.57
TIANJIN 712 COMMUNICATION & BROADCASTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603712.SH	0	CNY	2.511632	0.00	0.00		0.000000	ACT/360					903.67	0.00	851.55
CNE1000030X9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(52.12)	100.00	0.00	(52.12)	0.00	851.55
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	(202,700)	CNY	0.347092	(81,524.27)	(70,355.50)		4.330000	ACT/360					11,638.46	0.00	13,683.27
CNE000000ZV9	(218,900)	7.317950	0.359157	(87,122.64)	(72,801.12)	2,445.63	(539.721300)	1	(1.74)	(400.82)	100.00	0.00	(180.87)	0.00	13,683.27
TIANQI LITHIUM CORP CMN CLASS A SERIES NORTHBOUND															
002466.ZK	0	CNY	4.426103	0.00	0.00		0.000000	ACT/360					9,162.75	0.00	8,761.44
CNE100000T32	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(401.30)	100.00	0.00	(401.30)	0.00	8,761.44
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.809530	(55,098.34)	(47,200.10)		4.330000	ACT/360					3,010.30	0.00	4,646.32
CNE000000S27	(18,400)	7.317950	2.926537	(57,549.00)	(49,165.82)	1,965.71	(1,820.788000)	1	(20.95)	(329.69)	100.00	0.00	(169.08)	0.00	4,646.32
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.072705	(38,959.67)	(37,222.86)		4.330000	ACT/360					2,279.06	0.00	2,807.43
CNE000000H87	(34,700)	7.317950	1.100687	(40,472.90)	(38,193.84)	970.98	(1,786.239100)	1	(14.46)	(442.61)	100.00	0.00	0.00	0.00	2,807.43
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(292,800)	CNY	1.608374	(481,889.65)	(470,931.89)		4.330000	ACT/360					(2,643.03)	0.00	(6,257.51)
CNE1000012X7	(292,800)	7.317950	1.611427	(469,182.80)	(471,825.83)	893.94	(1,617.887600)	1	(160.14)	(4,508.42)	100.00	0.00	0.00	0.00	(6,257.51)
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000727.ZK	(194,285)	CNY	0.368956	(77,943.26)	(71,682.58)		4.330000	ACT/360					15,291.04	0.00	16,838.33
CNE000000J9	(194,285)	7.317950	0.379641	(90,633.40)	(73,758.55)	2,075.98	(1,622.586600)	1	(24.23)	(528.69)	100.00	0.00	(7.27)	0.00	16,838.33
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	0	TWD	4.475840	0.00	0.00		0.000000	ACT/360					5,860.81	0.00	6,046.16
TW0003037008	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	185.35	100.00	0.00	185.35	0.00	6,046.16
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.495795	(256.32)	(233.78)		4.330000	ACT/360					1,211.83	0.00	1,069.90
CNE1000059G3	(52)	7.317950	4.569353	(287.23)	(237.61)	3.83	(2,350.000000)	1	(0.13)	(145.76)	100.00	0.00	(141.44)	0.00	1,069.90
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	(700)	CNY	2.443307	0.00	(1,710.32)		4.327251	ACT/360					(3,884.82)	(88.56)	(4,134.61)
CNE100003JR4	0	7.317950	2.461116	0.00	(1,722.78)	12.47	(1,675.000000)	0	0.00	(173.70)	100.00	(88.56)	(173.70)	0.00	(4,134.57)
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
002439.ZK	(406,300)	CNY	2.055220	(920,696.93)	(835,036.04)		4.330000	ACT/360					85,913.98	0.00	122,464.63
CNE100000QJ2	(406,300)	7.317950	2.160405	(963,686.53)	(877,772.55)	42,736.51	(1,280.057800)	1	(211.46)	(6,185.86)	100.00	0.00	0.00	0.00	122,464.63

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(32,566)	CNY	6.911772	(257,723.97)	(225,088.76)		4.330000	ACT/360					(1,637.77)	0.00	4,436.99
CNE100004413	(32,066)	7.317950	7.157448	(227,952.45)	(233,089.44)	8,000.68	(1,777.628100)	1	(99.84)	(1,925.92)	100.00	0.00	0.00	0.00	4,436.70
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	(2,400)	CNY	2.935248	(60,339.84)	(7,044.60)		4.330000	ACT/360					20,839.55	0.00	20,158.88
CNE000000BW8	(19,700)	7.317950	2.843214	(75,762.41)	(6,823.71)	(220.88)	(1,630.964400)	1	(18.22)	(459.79)	100.00	0.00	(474.12)	0.00	20,158.82
WALSIN LIHWA CORPORATION CMN															
1605.TW	(189,000)	TWD	0.727705	(139,690.66)	(137,536.16)		4.330000	ACT/360					14,793.79	0.00	13,932.79
TW0001605004	(189,000)	32.843000	0.722561	(151,357.82)	(136,564.03)	(972.13)	(375.000000)	1	3.65	111.14	100.00	0.00	0.00	0.00	13,932.79
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002739.ZK	(21,903)	CNY	1.652102	(37,217.51)	(36,185.99)		4.330000	ACT/360					4,495.83	0.00	4,375.21
CNE100001WW1	(21,903)	7.317950	1.657858	(40,807.89)	(36,312.06)	126.07	(1,824.979400)	1	(13.96)	(246.69)	100.00	0.00	0.00	0.00	4,375.21
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	(43,500)	CNY	9.527258	(966,410.81)	(414,435.74)		4.330000	ACT/360					65,607.76	0.00	74,247.38
CNE0000016J9	(96,700)	7.317950	9.743674	(982,939.46)	(423,849.82)	9,414.08	(542.218200)	1	(27.33)	(774.47)	100.00	0.00	(616.75)	0.00	74,246.46
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603773.SH	0	CNY	3.263209	0.00	0.00		0.000000	ACT/360					533.11	0.00	461.22
CNE100003FJ9	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(71.89)	100.00	0.00	(71.89)	0.00	461.22
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	(130,200)	THB	0.159380	0.00	(20,751.28)		4.330000	ACT/360					(20.25)	0.00	146.24
TH3871010R19	0	34.195000	0.160659	0.00	(20,917.77)	166.49	(2,050.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	146.24
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	(1,100)	CNY	5.871863	(6,428.20)	(6,459.05)		4.330000	ACT/360					(2,671.37)	0.00	(2,930.26)
CNE1000047Z8	(1,100)	7.317950	5.746514	(5,315.95)	(6,321.17)	(137.88)	(1,500.000000)	1	(2.04)	(121.01)	100.00	0.00	(65.90)	0.00	(2,930.26)
WISTRON CORPORATION CMN															
3231.TW	0	TWD	3.136133	0.00	0.00		0.000000	ACT/360					190.16	0.00	221.43
TW0003231007	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	31.27	100.00	0.00	31.27	0.00	221.43
WISTRON NEWEB CORPORATION CMN															
6285.TW	(40,000)	TWD	4.110465	(164,583.96)	(164,418.60)		4.330000	ACT/360					(24,534.11)	0.00	(21,223.22)
TW0006285000	(40,000)	32.843000	4.192073	(143,148.81)	(167,682.92)	3,264.32	(378.750000)	1	(0.10)	46.56	100.00	0.00	0.00	0.00	(21,223.22)
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	77.642116	(155,440.41)	(155,284.23)		4.330000	ACT/360					(16,048.51)	0.00	(11,381.62)
TW0006669005	(2,000)	32.843000	79.878049	(143,707.59)	(159,756.10)	4,471.87	(225.000000)	1	7.57	195.02	100.00	0.00	0.00	0.00	(11,381.62)
WONDERS INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300168.ZK	0	CNY	1.023511	0.00	0.00		0.000000	ACT/360					9.71	0.00	8.76
CNE100000ZD6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.95)	100.00	0.00	(0.95)	0.00	8.76

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:34 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(6,000)	TWD	3.410164	(20,024.38)	(20,460.98)		4.330000	ACT/360					129.04	0.00	(226.21)
TW0003036000	(6,000)	32.843000	3.353659	(20,250.99)	(20,121.95)	(339.03)	(545.833300)	1	(0.60)	(16.22)	100.00	0.00	0.00	0.00	(226.21)
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(8,772)	CNY	2.933882	(139,352.98)	(25,736.01)		4.330000	ACT/360					(6,013.47)	0.00	(5,782.52)
CNE100003F35	(43,272)	7.317950	3.136821	(137,248.03)	(27,516.19)	1,780.18	(2,009.054300)	1	(61.26)	(1,549.24)	100.00	0.00	(1,642.91)	0.00	(5,782.52)
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	(12,300)	CNY	1.504520	(18,677.06)	(18,505.59)		4.330000	ACT/360					589.51	0.00	(444.20)
CNE000000024	(12,300)	7.317950	1.428435	(18,159.26)	(17,569.75)	(935.84)	(1,950.000000)	1	(7.93)	(97.88)	100.00	0.00	0.00	0.00	(444.20)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	(200)	CNY	1.321408	0.00	(264.28)		4.327251	ACT/360					0.00	0.00	4.58
CNE000000V71	0	7.317950	1.344296	0.00	(268.86)	4.58	(1,850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	4.58
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(41,000)	CNY	0.968851	(43,731.38)	(39,722.87)		4.330000	ACT/360					2,821.36	0.00	4,672.66
CNE100000RK8	(41,000)	7.317950	1.014653	(44,422.13)	(41,600.77)	1,877.90	(885.060900)	1	(5.41)	(26.60)	100.00	0.00	0.00	0.00	4,672.66
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(16,000)	CNY	8.386228	(151,380.51)	(134,179.65)		4.330000	ACT/360					17,403.09	0.00	23,402.66
CNE100002DN8	(16,000)	7.317950	8.780914	(157,897.71)	(140,494.62)	6,314.97	(1,731.250000)	1	(53.81)	(315.40)	100.00	0.00	0.00	0.00	23,402.66
WUXI DK ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300842.ZK	0	CNY	5.602662	0.00	0.00		0.000000	ACT/360					489.58	0.00	481.06
CNE1000040T6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.52)	100.00	0.00	(8.52)	0.00	481.06
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(60,900)	CNY	1.218921	(140,400.20)	(74,232.26)		4.330000	ACT/360					12,570.82	(1,630.85)	10,447.30
CNE000001FD7	(111,700)	7.317950	1.230419	(146,448.86)	(74,932.52)	700.25	(1,570.098400)	1	(43.62)	(1,192.93)	100.00	(1,630.85)	(1,058.81)	0.00	10,448.08
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(84,200)	CNY	2.615487	(244,343.03)	(220,223.97)		4.330000	ACT/360					45,814.72	0.00	53,576.66
CNE100001ZF9	(85,100)	7.317950	2.733964	(277,780.61)	(230,199.77)	9,975.80	(1,475.000000)	1	(66.70)	(2,213.86)	100.00	0.00	(67.28)	0.00	53,576.66
WUZHOU SPECIAL PAPER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605007.SH	0	CNY	1.732726	0.00	0.00		0.000000	ACT/360					(1,937.96)	0.00	(2,113.27)
CNE100005XH1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(175.31)	100.00	0.00	(175.31)	0.00	(2,113.27)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(683,700)	CNY	1.052207	0.00	(719,394.09)		4.327251	ACT/360					38,686.03	0.00	54,424.95
CNE000000FH0	0	7.317950	1.072897	0.00	(733,539.57)	14,145.48	(525.000000)	0	0.00	1,593.44	100.00	0.00	1,593.44	0.00	54,424.95
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(2,700)	CNY	5.789873	(15,031.53)	(15,632.66)		4.330000	ACT/360					3,216.02	0.00	1,994.71
CNE100003N19	(2,700)	7.317950	5.384626	(17,754.52)	(14,538.49)	(1,094.17)	(1,700.000000)	1	(4.96)	(127.15)	100.00	0.00	0.00	0.00	1,994.71

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XI'AN QIYUAN MECHANICAL AND ELECTRICAL EQUIPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
300140.ZK	0	CNY	0.791205	0.00	0.00		0.000000	ACT/360					40.71	0.00	(417.08)
CNE100000WL6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(457.79)	100.00	0.00	(457.79)	0.00	(417.08)
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	3.215381	(164,740.64)	(153,052.15)		4.330000	ACT/360					995.23	0.00	7,788.14
CNE100003QF4	(47,500)	7.317950	3.404482	(163,024.87)	(162,053.34)	9,001.19	(1,822.052600)	1	(63.77)	(2,208.28)	100.00	0.00	(351.84)	0.00	7,788.14
XIAMEN AMOYTOP BIOTECH CO LTD CMN CLASS A SERIES NORTHBOUND															
688278.SH	0	CNY	9.989136	0.00	0.00		0.000000	ACT/360					147.41	0.00	145.02
CNE100003RT3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.39)	100.00	0.00	(2.39)	0.00	145.02
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(16,070)	CNY	3.681359	(61,793.33)	(59,159.44)		4.330000	ACT/360					(6,477.58)	0.00	(2,535.11)
CNE100000K31	(14,870)	7.317950	3.937066	(57,203.72)	(63,268.65)	4,109.21	(1,283.776000)	1	(15.16)	(166.74)	100.00	0.00	(83.92)	0.00	(2,535.11)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	(31,100)	CNY	0.934688	(17,504.87)	(29,068.80)		4.330000	ACT/360					(1,765.95)	0.00	(668.65)
CNE000000YL3	(19,400)	7.317950	0.970785	(17,203.00)	(30,191.42)	1,122.62	(1,750.000000)	1	(6.44)	(25.33)	100.00	0.00	0.00	0.00	(668.65)
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(50,364)	CNY	0.707849	(38,272.36)	(35,650.08)		4.330000	ACT/360					9,174.71	0.00	9,958.06
CNE000000016	(50,364)	7.317950	0.721046	(43,151.21)	(36,314.76)	664.68	(249.056800)	1	2.54	118.67	100.00	0.00	44.34	0.00	9,958.06
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(108,500)	CNY	2.883321	(253,061.74)	(312,840.34)		4.330000	ACT/360					(11,221.06)	0.00	(18,417.18)
CNE1000031H0	(89,200)	7.317950	2.826132	(239,901.91)	(306,635.33)	(6,205.01)	(990.274600)	1	(40.76)	(991.11)	100.00	0.00	0.00	0.00	(18,416.09)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	(55,500)	CNY	1.132831	(50,636.35)	(62,872.12)		4.330000	ACT/360					(2,745.66)	0.00	993.85
CNE000000800	(41,000)	7.317950	1.205291	(48,943.32)	(66,893.66)	4,021.54	(1,641.707300)	1	(17.20)	(282.04)	100.00	0.00	(49.62)	0.00	993.85
XILINMEN FURNITURE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
603008.SH	0	CNY	2.267028	0.00	0.00		0.000000	ACT/360					1,042.20	0.00	962.11
CNE100001JQ0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(80.09)	100.00	0.00	(80.09)	0.00	962.11
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(230,600)	CNY	1.500420	(352,449.42)	(345,996.90)		4.330000	ACT/360					1,778.48	0.00	4,934.47
CNE100002RH0	(228,200)	7.317950	1.519898	(348,626.73)	(350,488.45)	4,491.55	(917.199800)	1	(47.86)	(1,335.56)	100.00	0.00	0.00	0.00	4,934.47
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600581.SH	(65,500)	CNY	0.407218	(27,118.26)	(26,672.77)		4.330000	ACT/360					(2,703.74)	0.00	(2,324.33)
CNE000001C65	(61,700)	7.317950	0.419195	(27,509.62)	(27,457.26)	784.49	(1,750.000000)	1	(9.87)	(405.07)	100.00	0.00	(365.24)	0.00	(2,324.33)
XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001258.ZK	0	CNY	1.101401	0.00	0.00		0.000000	ACT/360					(5,905.19)	0.00	(5,891.79)
CNE100005GM6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	13.40	100.00	0.00	11.50	0.00	(5,891.79)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600509.SH	0	CNY	0.845865	0.00	0.00		0.000000	ACT/360					3,238.99	0.00	2,713.58
CNE0000019W6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(525.41)	100.00	0.00	(525.41)	0.00	2,713.58
XINJIANG XUEFENG SCI-TECH (GROUP) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603227.SH	0	CNY	1.150595	0.00	0.00		0.000000	ACT/360					(470.75)	0.00	(523.36)
CNE100002243	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(52.61)	100.00	0.00	(52.61)	0.00	(523.36)
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND															
000949.ZK	0	CNY	0.545235	0.00	0.00		0.000000	ACT/360					(81.50)	(63.66)	(148.79)
CNE0000010N4	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.63)	100.00	(63.66)	(3.63)	0.00	(148.76)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(46,109)	CNY	0.508339	(24,937.59)	(23,439.01)		4.330000	ACT/360					607.81	0.00	1,057.38
CNE000000QG9	(46,109)	7.317950	0.524397	(24,787.23)	(24,179.42)	740.41	(1,825.000000)	1	(9.66)	(290.84)	100.00	0.00	0.00	0.00	1,057.38
XIZANG HAISCO PHARMACEUTICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002653.ZK	0	CNY	4.441134	0.00	0.00		0.000000	ACT/360					9,298.72	0.00	9,036.66
CNE100001BC7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(262.06)	100.00	0.00	(262.06)	0.00	9,036.66
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(34,300)	CNY	2.228766	(80,214.70)	(76,446.68)		4.330000	ACT/360					(1,281.59)	(377.64)	229.25
CNE100002Z65	(34,300)	7.317950	2.306526	(77,832.26)	(79,113.84)	2,667.16	(1,610.860000)	1	(26.53)	(778.68)	100.00	(377.64)	0.00	0.00	229.43
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(50,735)	CNY	4.898913	(235,623.77)	(248,546.35)		4.330000	ACT/360					(9,169.54)	0.00	(3,669.36)
CNE100000L55	(47,935)	7.317950	5.045620	(233,310.62)	(255,989.55)	7,443.20	(1,434.014800)	1	(65.80)	(1,943.02)	100.00	0.00	(78.71)	0.00	(3,669.36)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002254.ZK	(225,600)	CNY	1.238052	(509,749.22)	(279,304.45)		4.330000	ACT/360					56,378.69	0.00	61,187.62
CNE100000C56	(384,600)	7.317950	1.283680	(541,063.38)	(289,598.21)	10,293.76	(1,683.957300)	1	(173.37)	(5,484.83)	100.00	0.00	(3,708.68)	0.00	61,184.89
YIPINHONG PHARMACY CO., LTD, CMN CLASS A SERIES NORTHBOUND															
300723.ZK	0	CNY	2.283426	0.00	0.00		0.000000	ACT/360					(389.16)	0.00	(394.12)
CNE1000035J7	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.96)	100.00	0.00	(4.96)	0.00	(394.12)
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601933.SH	(14,500)	CNY	0.929222	(9,967.37)	(13,473.72)		4.330000	ACT/360					665.02	0.00	(796.84)
CNE100000XX9	(10,600)	7.317950	0.865801	(9,967.37)	(12,554.11)	(919.60)	(2,175.000000)	1	(4.82)	(542.25)	100.00	0.00	(548.92)	0.00	(796.84)
YONGXING SPECIAL MATERIALS TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002756.ZK	0	CNY	5.191345	0.00	0.00		0.000000	ACT/360					(6.43)	0.00	(11.04)
CNE100001XB3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.60)	100.00	0.00	(4.60)	0.00	(11.04)
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600588.SH	(164,500)	CNY	1.389733	(176,915.42)	(228,611.15)		4.330000	ACT/360					24,192.38	0.00	35,066.09
CNE0000017Y6	(111,100)	7.317950	1.457350	(181,445.38)	(239,734.15)	11,122.99	(1,525.000000)	1	(53.12)	(249.28)	100.00	0.00	(86.08)	0.00	35,066.09

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002489.ZK	(162,200)	CNY	0.437281	(74,843.30)	(70,926.97)		4.330000	ACT/360					5,587.08	0.00	5,807.42
CNE10000VP9	(162,200)	7.317950	0.442460	(77,300.74)	(71,767.01)	840.04	(1,450.508600)	1	(20.86)	(619.71)	100.00	0.00	(30.26)	0.00	5,807.42
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600177.SH	(167,500)	CNY	1.183392	(183,874.54)	(198,218.08)		4.330000	ACT/360					(1,516.47)	0.00	2,849.21
CNE00000XR2	(151,400)	7.317950	1.214669	(181,548.48)	(203,457.03)	5,238.95	(1,800.000000)	1	(70.10)	(873.27)	100.00	0.00	(47.13)	0.00	2,849.21
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000538.ZK	(39,000)	CNY	7.932549	(319,702.34)	(309,369.43)		4.330000	ACT/360					(10,409.65)	0.00	(1,457.63)
CNE0000008X7	(39,000)	7.317950	8.186871	(308,878.32)	(319,287.97)	9,918.54	(809.487100)	1	(34.74)	(966.53)	100.00	0.00	0.00	0.00	(1,457.63)
YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO. LTD CMN CLASS A SERIES NORTHBOUND															
300957.ZK	0	CNY	5.757077	0.00	0.00		0.000000	ACT/360					(845.18)	0.00	(994.93)
CNE100004G74	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(149.75)	100.00	0.00	(149.75)	0.00	(994.93)
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
000878.ZK	(3,700)	CNY	1.637070	(6,388.35)	(6,057.16)		4.330000	ACT/360					319.10	0.00	387.31
CNE000000W13	(3,700)	7.317950	1.664687	(6,478.44)	(6,159.34)	102.18	(1,075.000000)	1	(1.13)	(33.98)	100.00	0.00	0.00	0.00	387.31
YUNNAN ENERGY NEW MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002812.ZK	0	CNY	4.240259	0.00	0.00		0.000000	ACT/360					17.23	0.00	15.63
CNE100002BR3	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.60)	100.00	0.00	(1.60)	0.00	15.63
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
000948.ZK	(13,100)	CNY	2.215101	(31,335.46)	(29,017.83)		4.330000	ACT/360					4,566.28	0.00	5,244.64
CNE0000010M6	(13,100)	7.317950	2.284676	(34,495.54)	(29,929.26)	911.43	(1,470.992300)	1	(8.65)	(233.08)	100.00	0.00	0.00	0.00	5,244.64
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002059.ZK	(370,451)	CNY	0.750210	(289,908.91)	(277,916.08)		4.330000	ACT/360					18,110.20	0.00	9,545.39
CNE000001NB5	(379,451)	7.317950	0.736067	(298,769.06)	(272,676.76)	(5,239.33)	(1,856.726500)	1	(113.59)	(3,325.48)	100.00	0.00	(397.49)	0.00	9,545.22
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002265.ZK	0	CNY	3.498247	0.00	0.00		0.000000	ACT/360					(139,456.24)	0.00	(140,051.72)
CNE100000CK0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(595.48)	100.00	0.00	(595.48)	0.00	(140,051.72)
ZBOM CABINETS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603801.SH	0	CNY	1.721794	0.00	0.00		0.000000	ACT/360					763.71	0.00	675.71
CNE100002QR1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(88.01)	100.00	0.00	(88.01)	0.00	675.71
ZERO ONE TECHNOLOGY CO LTD CMN															
3029.TW	0	TWD	4.110465	0.00	0.00		0.000000	ACT/360					(9.33)	0.00	(9.16)
TW0003029005	0	32.843000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.17	100.00	0.00	0.17	0.00	(9.16)
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
601877.SH	(50,500)	CNY	3.081464	(161,523.64)	(155,613.94)		4.330000	ACT/360					(4,354.09)	0.00	1,672.67
CNE100000KD8	(50,500)	7.317950	3.196908	(157,089.76)	(161,443.85)	5,829.92	(105.544500)	1	14.16	196.84	100.00	0.00	0.00	0.00	1,672.67

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG CONSTRUCTION INVESTMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002761.ZK	0	CNY	1.175193	0.00	0.00		0.000000	ACT/360					(3,388.82)	0.00	(3,345.44)
CNE1000021W0	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	43.38	100.00	0.00	43.38	0.00	(3,345.44)
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300401.ZK	(22,600)	CNY	1.984162	(47,035.30)	(44,842.07)		4.330000	ACT/360					1,910.59	0.00	1,689.01
CNE100001XX7	(22,600)	7.317950	2.001994	(47,155.66)	(45,245.06)	403.00	(2,072.676900)	1	(21.41)	(624.59)	100.00	0.00	0.00	0.00	1,689.01
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002203.ZK	(21,900)	CNY	1.477190	(32,594.60)	(32,350.45)		4.330000	ACT/360					(2,672.19)	0.00	(3,052.97)
CNE1000008X5	(21,900)	7.317950	1.468038	(29,477.84)	(32,150.03)	(200.42)	(1,100.000000)	1	(6.41)	(180.35)	100.00	0.00	0.00	0.00	(3,052.97)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(134,900)	CNY	0.344359	(48,947.39)	(46,453.99)		4.330000	ACT/360					10,759.39	0.00	11,025.99
CNE000001G79	(134,900)	7.317950	0.350963	(55,731.19)	(47,344.91)	890.92	(1,903.650800)	1	(19.18)	(624.31)	100.00	0.00	(151.98)	0.00	11,025.99
ZHEJIANG HENGLIN CHAIR INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603661.SH	0	CNY	4.062613	0.00	0.00		0.000000	ACT/360					496.97	0.00	466.67
CNE100002TH6	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(30.30)	100.00	0.00	(30.30)	0.00	466.67
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(69,800)	CNY	3.882235	(287,382.79)	(270,979.99)		4.330000	ACT/360					33,045.62	0.00	38,367.80
CNE100001VW3	(69,800)	7.317950	3.995794	(311,952.04)	(278,906.42)	7,926.43	(1,507.055800)	1	(82.79)	(2,604.26)	100.00	0.00	0.00	0.00	38,367.80
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(16,600)	CNY	2.182305	(40,291.92)	(36,226.27)		4.330000	ACT/360					9,143.50	0.00	9,499.20
CNE000001JL2	(17,000)	7.317950	2.253267	(46,369.95)	(37,404.23)	1,177.97	(1,902.941100)	1	(15.72)	(822.26)	100.00	0.00	(314.80)	0.00	9,499.20
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	(10,600)	CNY	3.271408	(12,175.07)	(34,676.92)		4.330000	ACT/360					(66.98)	0.00	275.70
CNE000000WQ6	(3,800)	7.317950	3.304818	(12,449.71)	(35,031.07)	354.15	(1,550.000000)	1	(3.74)	(11.47)	100.00	0.00	0.00	0.00	275.70
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(21,976)	CNY	3.883601	(91,875.30)	(85,346.02)		4.330000	ACT/360					29,730.01	0.00	31,145.42
CNE100003RM8	(21,914)	7.317950	4.003057	(94,428.17)	(87,971.18)	2,625.16	(751.708900)	1	(7.83)	(1,209.75)	100.00	0.00	(1,058.19)	0.00	31,145.85
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(232,700)	CNY	2.545795	0.00	(592,406.48)		4.330000	ACT/360					3,506.76	0.00	7,605.99
CNE100001B07	0	7.317950	2.563411	0.00	(596,505.71)	4,099.23	(125.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	7,605.99
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	(86,000)	CNY	0.351191	(30,851.21)	(30,202.45)		4.330000	ACT/360					1,676.95	0.00	1,302.13
CNE0000010Q7	(86,000)	7.317950	0.348232	(31,624.90)	(29,947.95)	(254.50)	(1,343.139500)	1	(7.71)	(120.32)	100.00	0.00	0.00	0.00	1,302.13
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	(25,000)	CNY	2.241065	(58,636.68)	(56,026.62)		4.330000	ACT/360					3,029.63	0.00	3,432.07
CNE1000034X1	(25,000)	7.317950	2.275117	(59,907.55)	(56,877.93)	851.31	(1,341.800000)	1	(14.65)	(448.86)	100.00	0.00	0.00	0.00	3,432.07

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603595.SH	0	CNY	2.301191	0.00	0.00		0.000000	ACT/360					(7,555.47)	0.00	(7,933.53)
CNE100002RV1	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(378.07)	100.00	0.00	(378.07)	0.00	(7,933.53)
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	(800)	CNY	8.196284	(7,516.45)	(6,557.03)		4.330000	ACT/360					114.69	0.00	(170.18)
CNE1000049C3	(800)	7.317950	7.853661	(6,397.62)	(6,282.93)	(274.10)	(1,915.625000)	1	(3.23)	(10.77)	100.00	0.00	0.00	0.00	(170.18)
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600023.SH	(1,108,100)	CNY	0.748844	(864,819.97)	(829,793.59)		4.330000	ACT/360					5,506.16	0.00	32,430.79
CNE100001SP3	(1,108,100)	7.317950	0.772939	(861,999.87)	(856,493.71)	26,700.12	(393.263200)	1	9.21	224.51	100.00	0.00	0.00	0.00	32,430.79
ZHEJIANG ZHONGXIN FLUORIDE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
002915.ZK	0	CNY	1.801051	0.00	0.00		0.000000	ACT/360					(425.58)	0.00	(544.70)
CNE100003365	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(119.13)	100.00	0.00	(119.13)	0.00	(544.70)
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(22,300)	CNY	2.906552	(65,311.19)	(64,816.10)		4.330000	ACT/360					2,467.98	(487.53)	868.94
CNE000000F14	(22,300)	7.317950	2.885548	(66,627.43)	(64,347.72)	(468.38)	(1,577.242100)	1	(20.60)	(643.13)	100.00	(487.53)	(26.07)	0.00	869.17
ZHESHANG DEVELOPMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000906.ZK	0	CNY	0.864996	0.00	0.00		0.000000	ACT/360					639.52	0.00	630.86
CNE000000YS8	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.66)	100.00	0.00	(8.66)	0.00	630.86
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	(3,160)	CNY	16.686367	(510,790.25)	(52,728.92)		4.330000	ACT/360					21,646.88	0.00	21,995.74
CNE100001CY9	(27,260)	7.317950	16.866729	(487,553.03)	(53,298.86)	569.94	(975.403500)	1	(79.75)	(221.08)	100.00	0.00	(412.73)	0.00	21,996.01
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(88,800)	CNY	2.600455	(239,646.78)	(230,920.41)		4.330000	ACT/360					18,024.98	0.00	19,023.12
CNE100002TK0	(88,800)	7.317950	2.643834	(252,797.44)	(234,772.46)	3,852.05	(1,843.412100)	1	(92.31)	(2,853.91)	100.00	0.00	0.00	0.00	19,023.12
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(81,400)	CNY	1.210722	(105,547.07)	(98,552.74)		4.330000	ACT/360					(2,690.57)	0.00	594.38
CNE0000006B7	(81,400)	7.317950	1.260464	(100,252.56)	(102,601.77)	4,049.03	(1,280.006100)	1	(25.47)	(764.08)	100.00	0.00	(30.87)	0.00	594.38
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(58,200)	CNY	1.161527	(70,524.20)	(67,600.90)		4.330000	ACT/360					2,036.36	0.00	3,576.86
CNE000000F30	(58,200)	7.317950	1.192183	(71,421.41)	(69,385.05)	1,784.15	(869.415800)	1	(8.44)	(243.65)	100.00	0.00	0.00	0.00	3,576.86
ZHUZHOU HUARUI PRECISION CUTTING TOOLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688059.SH	0	CNY	5.821302	0.00	0.00		0.000000	ACT/360					(3,220.34)	0.00	(3,356.90)
CNE1000054B5	0	7.317950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(136.56)	100.00	0.00	(136.56)	0.00	(3,356.90)
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(26,500)	CNY	0.758409	(21,226.26)	(20,097.84)		4.330000	ACT/360					2,009.07	0.00	2,091.09
CNE100001666	(26,500)	7.317950	0.766111	(22,311.02)	(20,301.94)	204.10	(1,800.000000)	1	(7.93)	(122.09)	100.00	0.00	0.00	0.00	2,091.09

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Underlier RIC / Underlier ISIN	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(101,600)	CNY	0.956552	0.00	(97,185.69)		4.327251	ACT/360					0.00	0.00	2,096.72
CNE000001527	0	7.317950	0.977189	0.00	(99,282.40)	2,096.72	(1,450.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	2,096.72
TOTAL Short				(62,170,325.63)	(60,399,238.96)								2,355,202.22	(25,565.13)	3,494,336.83
				(63,228,527.30)	(61,904,575.25)	1,505,336.29			(10,801.42)	(325,317.86)		(40,883.82)	(105,795.65)	0.00	3,494,409.85
TOTAL USD				(324,926.75)	3,244,228.14								2,182,929.94	998.15	1,751,305.33
				(1,766,155.49)	3,092,979.75	151,248.39			(19,073.97)	(568,552.45)		(14,320.55)	(143,034.77)	0.00	1,747,460.45

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