

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:49 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	(124,550.24)	13,975.84	3,928.19	44,014.56	0.00	(823.45)	(62,631.64)	0.623910	(39,076.51)	LONG	109,037,998.08	109,037,998.08	USD
HKD	(1,365,914.66)	(38,712.83)	(44,773.23)	47,429.78	0.00	(5,487.32)	(1,401,970.95)	0.128583	(180,270.28)	SHORT	(112,393,488.44)	112,393,488.44	USD
JPY	(37,282,764.51)	(2,266,337.99)	(88,233.06)	1,010,052.92	0.00	(9,943.78)	(38,627,282.64)	0.006338	(244,822.01)				
NZD	79,644.70	0.00	385.91	0.00	0.00	0.00	80,030.61	0.564010	45,138.07				
SGD	(32,228.67)	0.00	(1,208.93)	7,303.86	0.00	(307.00)	(26,133.74)	0.732950	(19,154.72)				
USD	(463,075.98)	(30,715.14)	(45,015.42)	319,653.87	0.00	(5,774.98)	(219,152.67)	1.000000	(219,152.67)				
GRAND TOTAL									(657,338.12)			221,431,486.52	

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															
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
ANZ.AX	22,037	AUD	29.020000	1,159,017.60	639,513.74		4.336165	ACT/365					7,692.40	0.00	17,473.72
AU000000ANZ3	40,160	1.000000	28.540000	1,146,166.40	628,935.98	10,577.76	25.000000	1	(144.10)	(796.43)	100.00	0.00	(465.48)	0.00	17,473.72
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES															
APA.AX	4,275	AUD	6.900000	0.00	29,497.50		4.336165	ACT/365					0.00	0.00	(251.16)
AU000000APA1	0	1.000000	6.958752	0.00	29,748.66	(251.16)	25.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(251.16)
ASX LIMITED CMN ORDINARY FULLY PAID															
ASX.AX	0	AUD	65.670000	9,461.25	0.00		4.336165	ACT/365					37.02	0.00	31.38
AU000000ASX7	145	1.000000	0.000000	9,440.01	0.00	0.00	25.000000	1	(1.19)	(5.64)	100.00	0.00	(5.64)	0.00	31.38
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
BHP.AX	56,218	AUD	38.700000	0.00	2,175,636.60		4.336165	ACT/365					0.00	0.00	(11,463.99)
AU000000BHP4	0	1.000000	38.903920	0.00	2,187,100.59	(11,463.99)	25.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(11,463.99)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	157.110000	2,446,063.34	0.00		4.336165	ACT/365					39,389.93	0.00	38,362.24
AU000000CBA7	15,778	1.000000	0.000000	2,420,745.63	0.00	0.00	25.000000	1	(304.34)	(1,027.70)	100.00	0.00	(1,027.70)	0.00	38,362.24
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	3,966	AUD	35.090000	70,483.50	139,166.94		4.336165	ACT/365					570.45	0.00	1,528.53
AU000000CPU5	2,043	1.000000	34.846193	70,483.50	138,200.00	966.94	25.000000	1	(8.86)	(8.86)	100.00	0.00	(7.95)	0.00	1,528.53
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	33,814	AUD	17.250000	0.00	583,291.50		4.336165	ACT/365					835.06	0.00	(17,110.13)
AU000000FMG4	0	1.000000	17.779903	0.00	601,209.64	(17,918.14)	25.000000	1	0.00	(27.05)	100.00	0.00	(27.05)	0.00	(17,110.13)

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066831553 (Cont.)															
AUD (Cont.)															
Long (Cont.)															
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT'ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
GMG.AX	0	AUD	37.340000	145,864.29	0.00		4.336165	ACT/365					6,687.58	0.00	7,139.91
AU000000GMG2	3,993	1.000000	0.000000	142,310.52	0.00	0.00	25.000000	1	(17.91)	(90.97)	100.00	543.30	(105.62)	0.00	7,136.31
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	1,367	AUD	226.620000	432,348.42	309,789.54		4.336165	ACT/365					2,683.62	0.00	9,207.55
AU000000MQG1	1,938	1.000000	221.650000	429,557.70	302,995.55	6,793.99	25.000000	1	(53.99)	(270.06)	100.00	0.00	(95.48)	0.00	9,207.55
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
MPL.AX	72,752	AUD	3.820000	279,643.10	277,912.64		4.336165	ACT/365					14.28	0.00	1,143.06
AU000000MPL3	73,205	1.000000	3.803289	278,413.76	276,696.89	1,215.75	25.000000	1	(34.99)	(86.96)	100.00	0.00	(1.30)	0.00	1,143.06
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	298,944	AUD	1.905000	600,402.33	569,488.32		4.336165	ACT/365					426.90	0.00	22,386.41
AU000000MGR9	316,835	1.000000	1.875252	594,140.88	560,595.25	8,893.07	25.000000	1	(74.70)	(366.11)	100.00	13,432.55	(25.02)	0.00	22,297.40
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	45,174	AUD	29.880000	1,272,432.45	1,349,799.12		4.336165	ACT/365					0.00	0.00	50,661.21
AU000000NWL7	44,413	1.000000	28.741369	1,276,320.46	1,298,362.61	51,436.51	25.000000	1	(160.34)	(775.31)	100.00	0.00	0.00	0.00	50,661.21
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	40,759	AUD	4.880000	0.00	198,903.92		4.336165	ACT/365					0.00	0.00	(6,001.34)
AU000000NHC7	0	1.000000	5.027240	0.00	204,905.26	(6,001.34)	25.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(6,001.34)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
PME.AX	1,478	AUD	259.510000	210,820.48	383,555.78		4.336165	ACT/365					0.00	0.00	9,127.52
AU000000PME8	832	1.000000	253.286999	209,441.61	374,358.18	9,197.60	25.000000	1	(26.33)	(70.08)	100.00	0.00	0.00	0.00	9,127.52
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	9.290000	30,526.96	0.00		4.336165	ACT/365					(249.24)	0.00	(254.93)
AU000000QAN2	3,362	1.000000	0.000000	30,496.87	0.00	0.00	25.000000	1	(3.83)	(5.69)	100.00	0.00	(5.69)	0.00	(254.93)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
REA.AX	0	AUD	243.110000	83,072.00	0.00		4.336165	ACT/365					1,949.58	0.00	1,897.94
AU000000REA9	352	1.000000	0.000000	82,125.12	0.00	0.00	25.000000	1	(10.33)	(51.64)	100.00	0.00	(53.75)	0.00	1,897.94
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	2,187	AUD	114.650000	0.00	250,739.55		4.336165	ACT/365					0.00	0.00	(1,007.58)
AU000000RIO1	0	1.000000	115.110714	0.00	251,747.13	(1,007.58)	25.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,007.58)
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
STO.AX	88,437	AUD	6.960000	597,252.80	615,521.52		4.336165	ACT/365					3,812.57	0.00	27,799.73
AU000000STO6	86,810	1.000000	6.683366	579,890.80	591,056.83	24,464.69	25.000000	1	(72.98)	(477.53)	100.00	0.00	(112.81)	0.00	27,799.73
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
SUN.AX	0	AUD	19.500000	12,179.65	0.00		4.336165	ACT/365					182.42	0.00	179.39
AU000000SUN6	623	1.000000	0.000000	12,044.67	0.00	0.00	25.000000	1	(1.51)	(3.03)	100.00	0.00	(3.03)	0.00	179.39

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066831553 (Cont.)															
AUD (Cont.)															
Long (Cont.)															
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
TNE.AX	47,285	AUD	30.800000	1,328,743.08	1,456,378.00		4.336165	ACT/365					0.00	0.00	(19,436.69)
AU000000TNE8	43,338	1.000000	31.194864	1,353,312.86	1,475,049.13	(18,671.13)	25.000000	1	(169.87)	(765.55)	100.00	0.00	0.00	0.00	(19,436.69)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.660000	0.00	0.00		0.000000	ACT/365					(107.87)	0.00	(107.87)
AU000000TCL6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(2.85)	0.00	(107.87)
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID															
SOL.AX	0	AUD	33.620000	19,561.39	0.00		4.336165	ACT/365					(269.88)	0.00	(272.33)
AU000000SOL3	571	1.000000	0.000000	19,561.39	0.00	0.00	25.000000	1	(2.46)	(2.46)	100.00	0.00	(5.23)	0.00	(272.33)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
WBC.AX	3,476	AUD	32.870000	0.00	114,256.12		4.336165	ACT/365					157.58	0.00	823.10
AU000000WBC1	0	1.000000	32.678538	0.00	113,590.60	665.52	25.000000	0	0.00	0.00	100.00	0.00	(4.99)	0.00	823.10
TOTAL Long				8,697,872.63	9,093,450.79	58,898.48			(1,087.72)	(4,831.06)		13,975.84	63,812.41	0.00	131,855.67
				8,654,452.19	9,034,552.31							13,975.84	(1,949.59)	0.00	131,763.06
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(65,472)	AUD	11.200000	(737,457.92)	(733,286.40)		4.336165	ACT/365					0.00	0.00	6,642.69
AU000000AGL7	(64,576)	1.000000	11.295559	(729,500.77)	(739,542.82)	6,256.42	(25.000000)	1	81.61	386.27	100.00	0.00	0.00	0.00	6,642.69
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(30,874)	AUD	29.290000	(913,893.27)	(904,299.46)		4.336165	ACT/365					(311.28)	0.00	(29,747.82)
AU00000088338	(31,287)	1.000000	28.323588	(886,104.94)	(874,462.47)	(29,836.99)	(25.000000)	1	99.01	400.45	100.00	0.00	6.78	0.00	(29,747.82)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(29,459)	AUD	33.900000	(991,157.78)	(998,660.10)		4.336165	ACT/365					0.00	0.00	(1,769.25)
AU000000ANN9	(29,126)	1.000000	33.822486	(985,055.13)	(996,376.61)	(2,283.49)	(25.000000)	1	110.23	514.24	100.00	0.00	0.00	0.00	(1,769.25)
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(21,703)	AUD	3.100000	(46,962.58)	(67,279.30)		4.336165	ACT/365					0.00	0.00	(7,043.65)
AU000000APX3	(16,954)	1.000000	2.775627	(46,362.67)	(60,239.44)	(7,039.86)	(550.000000)	1	(1.57)	(3.79)	100.00	0.00	0.00	0.00	(7,043.65)
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	(1,367)	AUD	71.500000	(185,079.16)	(97,740.50)		4.336165	ACT/365					(1,598.64)	0.00	(5,111.02)
AU000000ALL7	(2,668)	1.000000	68.894612	(183,384.54)	(94,178.93)	(3,561.57)	(25.000000)	1	20.52	49.19	100.00	0.00	31.95	0.00	(5,111.02)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
BGL.AX	(19,392)	AUD	0.990000	(23,816.00)	(19,198.08)		4.336165	ACT/365					173.21	0.00	2,804.22
AU0000019374	(20,800)	1.000000	1.125009	(23,400.17)	(21,816.17)	2,618.09	(25.000000)	1	2.62	12.92	100.00	0.00	0.95	0.00	2,804.22
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
BRG.AX	(23,743)	AUD	36.130000	(916,724.27)	(857,834.59)		4.336165	ACT/365					(1,277.25)	0.00	(18,552.63)
AU000000BRG2	(25,729)	1.000000	35.380000	(910,292.02)	(840,027.34)	(17,807.25)	(25.000000)	1	101.86	531.87	100.00	0.00	63.52	0.00	(18,552.63)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	4.150000	0.00	0.00		0.000000	ACT/365					412.31	0.00	412.26
AU0000165375	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(0.05)	100.00	0.00	(0.05)	0.00	412.26
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
COH.AX	(85)	AUD	299.760000	(88,344.16)	(25,479.60)		4.336165	ACT/365					(2,411.66)	0.00	(3,203.42)
AU000000COH5	(296)	1.000000	289.880000	(85,804.48)	(24,639.80)	(839.80)	(25.000000)	1	9.59	48.04	100.00	0.00	34.24	0.00	(3,203.42)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	(7,973)	AUD	157.110000	0.00	(1,252,638.03)		4.336165	ACT/365					0.00	0.00	(9,037.14)
AU000000CBA7	0	1.000000	155.976532	0.00	(1,243,600.89)	(9,037.14)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(9,037.14)
CSL LIMITED CMN ORDINARY FULLY PAID															
CSL.AX	0	AUD	285.700000	(1,096,307.24)	0.00		4.336165	ACT/365					(10,056.37)	0.00	(9,555.58)
AU000000CSL8	(3,868)	1.000000	0.000000	(1,088,546.69)	0.00	0.00	(25.000000)	1	121.81	500.79	100.00	0.00	500.79	0.00	(9,555.58)
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
DEG.AX	(27,681)	AUD	1.820000	(52,314.08)	(50,379.42)		4.336165	ACT/365					(84.06)	0.00	(1,558.28)
AU000000DEG6	(28,744)	1.000000	1.765734	(50,753.48)	(48,877.28)	(1,502.14)	(25.000000)	1	5.67	27.91	100.00	0.00	1.05	0.00	(1,558.28)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	(448)	AUD	29.470000	(13,184.64)	(13,202.56)		4.336165	ACT/365					0.00	0.00	(43.97)
AU000000DMP0	(448)	1.000000	29.366204	(13,156.06)	(13,156.06)	(46.50)	(25.000000)	1	1.47	2.53	100.00	0.00	0.00	0.00	(43.97)
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	(250,249)	AUD	0.760000	(180,586.64)	(190,189.24)		4.336165	ACT/365					0.00	0.00	312.30
AU000000DRO2	(237,614)	1.000000	0.762196	(181,064.05)	(190,738.75)	549.51	(1,444.042100)	1	(49.93)	(237.21)	100.00	0.00	0.00	0.00	312.30
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
EDV.AX	(36,662)	AUD	4.160000	(225,422.40)	(152,513.92)		4.336165	ACT/365					1,260.67	0.00	2,192.97
AU0000154833	(53,672)	1.000000	4.181947	(225,422.40)	(153,318.56)	804.64	(25.000000)	1	25.24	127.67	100.00	0.00	86.38	0.00	2,192.97
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	(120,212)	AUD	2.580000	(301,500.10)	(310,146.96)		4.336165	ACT/365					0.00	0.00	(12,945.72)
AU000000GMD9	(119,170)	1.000000	2.470946	(294,359.47)	(297,037.37)	(13,109.59)	(25.000000)	1	32.90	163.87	100.00	0.00	0.00	0.00	(12,945.72)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
TLC.AX	(40,036)	AUD	5.030000	0.00	(201,381.08)		4.336165	ACT/365					0.00	0.00	(350.55)
AU0000219529	0	1.000000	5.021244	0.00	(201,030.53)	(350.55)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(350.55)
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
LYC.AX	(10,857)	AUD	7.030000	(73,893.19)	(76,324.71)		4.336165	ACT/365					(275.12)	0.00	(6,477.47)
AU000000LYC6	(11,179)	1.000000	6.455162	(71,938.96)	(70,083.69)	(6,241.02)	(25.000000)	1	8.04	38.66	100.00	0.00	2.46	0.00	(6,477.47)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(9,986)	AUD	34.420000	(337,405.11)	(343,718.12)		4.336165	ACT/365					0.00	0.00	(758.12)
AU000000MIN4	(9,857)	1.000000	34.329044	(338,355.94)	(342,809.83)	(908.29)	(25.000000)	1	37.89	150.17	100.00	0.00	0.00	0.00	(758.12)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(19,487)	AUD	15.530000	(133,721.28)	(302,633.11)		4.336165	ACT/365					0.00	0.00	(6,379.52)
AU000000NXT8	(8,844)	1.000000	15.199999	(133,140.94)	(296,202.37)	(6,430.74)	(25.000000)	1	14.90	51.22	100.00	0.00	0.00	0.00	(6,379.52)
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
ORG.AX	(60,241)	AUD	10.910000	(845,121.33)	(657,229.31)		4.336165	ACT/365					(1,928.48)	0.00	(2,348.10)
AU000000ORG5	(77,463)	1.000000	10.896348	(844,126.67)	(656,406.87)	(822.44)	(25.000000)	1	94.49	402.82	100.00	0.00	105.66	0.00	(2,348.10)
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	(320,736)	AUD	2.450000	(808,555.26)	(785,803.20)		4.336165	ACT/365					211.79	0.00	3,753.77
AU000000ORA8	(328,681)	1.000000	2.459673	(808,450.34)	(788,905.64)	3,102.44	(25.000000)	1	90.51	439.53	100.00	0.00	10.95	0.00	3,753.77
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
PDN.AX	(1,281)	AUD	8.610000	(32,508.50)	(11,029.41)		4.336165	ACT/365					(2,961.85)	0.00	(4,290.20)
AU000000PDN8	(3,950)	1.000000	7.560000	(29,862.00)	(9,684.36)	(1,345.05)	(25.000000)	1	3.32	16.70	100.00	0.00	12.17	0.00	(4,290.20)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
PLS.AX	(46,289)	AUD	2.270000	(82,421.44)	(105,076.03)		4.336165	ACT/365					0.00	0.00	(2,718.80)
AU000000PLS0	(37,808)	1.000000	2.210830	(83,174.02)	(102,337.09)	(2,738.94)	(50.000000)	1	8.75	20.14	100.00	0.00	0.00	0.00	(2,718.80)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(2,714)	AUD	34.790000	(52,987.91)	(94,420.06)		4.336165	ACT/365					(84.57)	0.00	(1,151.31)
AU000000RHC8	(1,531)	1.000000	34.392392	(52,097.41)	(93,340.95)	(1,079.11)	(25.000000)	1	5.83	12.37	100.00	0.00	0.70	0.00	(1,151.31)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	114.650000	(19,030.14)	0.00		4.336165	ACT/365					510.91	0.00	518.57
AU000000RIO1	(162)	1.000000	0.000000	(19,122.91)	0.00	0.00	(25.000000)	1	2.14	7.66	100.00	0.00	7.66	0.00	518.57
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SFR.AX	(39,515)	AUD	9.350000	(387,865.80)	(369,465.25)		4.336165	ACT/365					(43.59)	0.00	(2,591.08)
AU000000SFR8	(41,706)	1.000000	9.280054	(387,033.80)	(366,701.32)	(2,763.93)	(25.000000)	1	43.32	216.44	100.00	0.00	11.39	0.00	(2,591.08)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(43,877)	AUD	2.930000	(115,792.56)	(128,559.61)		4.336165	ACT/365					0.00	0.00	(11,868.47)
AU000000SIG5	(41,652)	1.000000	2.658366	(110,081.00)	(116,641.14)	(11,918.47)	(25.000000)	1	12.28	50.00	100.00	0.00	0.00	0.00	(11,868.47)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(15,322)	AUD	28.190000	(461,547.32)	(431,927.18)		4.336165	ACT/365					(3,886.72)	0.00	(20,961.87)
AU000000SHL7	(16,747)	1.000000	27.055636	(452,336.47)	(414,546.45)	(17,380.73)	(25.000000)	1	50.58	305.58	100.00	0.00	83.28	0.00	(20,961.87)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	0	AUD	3.400000	(19,036.92)	0.00		4.336165	ACT/365					215.82	0.00	220.06
AU000000S320	(5,502)	1.000000	0.000000	(18,941.27)	0.00	0.00	(25.000000)	1	2.12	4.24	100.00	0.00	4.24	0.00	220.06
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
TLX.AX	(33,024)	AUD	24.670000	(824,983.20)	(814,702.08)		4.336165	ACT/365					(127.28)	0.00	(1,631.30)
AU000000TLX2	(34,605)	1.000000	24.610000	(851,629.05)	(812,720.64)	(1,981.44)	(25.000000)	1	95.52	477.42	100.00	0.00	26.17	0.00	(1,631.30)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(195,368)	AUD	11.060000	(2,351,992.80)	(2,160,770.08)		4.336165	ACT/365					4,078.38	0.00	57,602.52
AU000000TWE9	(208,510)	1.000000	11.327240	(2,361,879.13)	(2,212,980.27)	52,210.19	(25.000000)	1	264.48	1,313.96	100.00	0.00	103.93	0.00	57,602.52
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
VEA.AX	(503,742)	AUD	2.720000	(1,393,574.96)	(1,370,178.24)		4.336165	ACT/365					(339.01)	0.00	(44,530.98)
AU0000016875	(508,604)	1.000000	2.630802	(1,338,032.40)	(1,325,245.34)	(44,932.90)	(25.000000)	1	149.41	740.94	100.00	0.00	7.16	0.00	(44,530.98)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	(11,183)	AUD	4.650000	(52,224.61)	(52,000.95)		4.336165	ACT/365					0.00	0.00	(642.23)
AU000000WEB7	(11,183)	1.000000	4.590000	(51,329.97)	(51,329.97)	(670.98)	(25.000000)	1	5.74	28.75	100.00	0.00	0.00	0.00	(642.23)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	(1,684)	AUD	126.720000	(88,639.52)	(213,396.48)		4.336165	ACT/365					0.00	0.00	(1,955.58)
AU000000WTC3	(713)	1.000000	125.552839	(88,639.52)	(211,430.98)	(1,965.50)	(25.000000)	1	9.92	9.92	100.00	0.00	0.00	0.00	(1,955.58)
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID															
WDS.AX	0	AUD	25.570000	(87,922.88)	0.00		4.336165	ACT/365					(1,119.44)	0.00	(1,109.60)
AU0000224040	(3,496)	1.000000	0.000000	(87,922.88)	0.00	0.00	(25.000000)	1	9.84	9.84	100.00	0.00	9.84	0.00	(1,109.60)
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
WOW.AX	(104,477)	AUD	30.470000	(2,795,419.20)	(3,183,414.19)		4.336165	ACT/365					(143.34)	0.00	5,953.94
AU000000WOW2	(91,056)	1.000000	30.513585	(2,776,156.93)	(3,187,967.86)	4,553.67	(25.000000)	1	310.66	1,543.61	100.00	0.00	14.27	0.00	5,953.94
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(18,186)	AUD	13.830000	(255,063.16)	(251,512.38)		4.336165	ACT/365					(12.27)	0.00	(2,147.16)
AU000000WOR2	(18,271)	1.000000	13.707636	(250,451.57)	(249,287.07)	(2,225.31)	(25.000000)	1	28.01	90.42	100.00	0.00	0.65	0.00	(2,147.16)
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(237,035)	AUD	3.280000	(603,735.44)	(777,474.80)		4.336165	ACT/365					0.00	0.00	(64,419.81)
AU0000218307	(196,018)	1.000000	3.006943	(580,923.33)	(712,750.83)	(64,723.97)	(25.000000)	1	64.88	304.16	100.00	0.00	0.00	0.00	(64,419.81)
TOTAL Short				(17,596,192.77)	(18,003,864.43)	(183,448.71)			1,873.67	8,759.25		0.00	1,126.14	0.00	(194,487.31)
TOTAL AUD				(8,898,320.14)	(8,910,413.64)	(124,550.24)			785.95	3,928.19		13,975.84	(823.45)	0.00	(62,631.64)
				(8,784,381.18)	(8,785,863.40)									0.00	(62,724.25)
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	0	HKD	54.650000	0.00	0.00		0.000000	ACT/365					(147,260.03)	0.00	(151,356.21)
HK0000069689	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(4,096.18)	100.00	0.00	(4,096.18)	0.00	(151,356.21)
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	0	HKD	81.400000	0.00	0.00		0.000000	ACT/365					(7,548.15)	0.00	(8,612.46)
KYG017191142	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,064.31)	100.00	0.00	(1,064.31)	0.00	(8,612.46)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
BOC HONG KONG (HOLDINGS) LTD CMN															
2388.HK	169,000	HKD	24.800000	4,199,650.00	4,191,200.00		4.036230	ACT/365					0.00	0.00	(27,808.20)
HK2388011192	169,000	1.000000	24.950000	4,216,550.00	4,216,550.00	(25,350.00)	30.000000	1	(500.79)	(2,458.20)	100.00	0.00	0.00	0.00	(27,808.20)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	536,000	HKD	3.660000	2,026,080.00	1,961,760.00		4.036230	ACT/365					0.00	0.00	(87,212.27)
KYG126521064	536,000	1.000000	3.880000	2,079,680.00	2,079,680.00	(117,920.00)	30.000000	1	(246.63)	(1,212.27)	100.00	31,920.00	0.00	0.00	(87,317.15)
CHINA CINDA ASSET MANAGEMENT C'O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.150000	126,500.00	126,500.00		4.036230	ACT/365					0.00	0.00	(13,281.26)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(13,200.00)	30.000000	1	(16.49)	(81.26)	90.00	0.00	0.00	0.00	(13,281.26)
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	1,396,000	HKD	6.020000	5,340,082.53	8,403,920.00		4.036230	ACT/365					0.00	0.00	(9,065.13)
CNE1000002H1	886,000	1.000000	6.026039	5,340,082.53	8,412,350.72	(8,430.72)	30.000000	1	(634.41)	(634.41)	90.00	0.00	0.00	0.00	(9,065.13)
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.130000	1,297,940.00	1,303,020.00		4.036230	ACT/365					0.00	0.00	(82,085.91)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(81,280.00)	30.000000	1	(163.75)	(805.91)	100.00	0.00	0.00	0.00	(82,085.91)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	6.690000	121,545.00	123,765.00		4.036230	ACT/365					0.00	0.00	(5,978.44)
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	(7,400.00)	30.000000	1	(15.50)	(76.32)	90.00	1,497.88	0.00	0.00	(5,983.36)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	12.140000	4,824.00	4,856.00		4.036230	ACT/365					0.00	0.00	(274.99)
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	(272.00)	30.000000	1	(0.61)	(2.99)	90.00	0.00	0.00	0.00	(274.99)
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	13.980000	2,892,240.00	2,879,880.00		4.036230	ACT/365					0.00	0.00	(145,960.89)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(144,200.00)	30.000000	1	(358.18)	(1,760.89)	90.00	0.00	0.00	0.00	(145,960.89)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	24.800000	4,940.00	4,960.00		4.036230	ACT/365					0.00	0.00	(82.94)
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	(80.00)	30.000000	1	(0.60)	(2.94)	100.00	0.00	0.00	0.00	(82.94)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	6.030000	6,140.00	6,030.00		4.036230	ACT/365					0.00	0.00	(413.75)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(410.00)	30.000000	1	(0.76)	(3.75)	90.00	0.00	0.00	0.00	(413.75)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	43,000	HKD	16.400000	279,140.00	705,200.00		4.036230	ACT/365					0.00	0.00	(18,600.90)
KYG210961051	17,000	1.000000	16.828538	298,520.00	723,627.13	(18,427.13)	30.000000	1	(35.31)	(173.77)	100.00	0.00	0.00	0.00	(18,600.90)
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	13.200000	6,817,360.00	6,705,600.00		4.036230	ACT/365					0.00	0.00	(329,215.51)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(325,120.00)	30.000000	1	(833.50)	(4,095.51)	100.00	0.00	0.00	0.00	(329,215.51)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	23.100000	4,600.00	4,620.00		4.036230	ACT/365					0.00	0.00	(422.93)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(420.00)	30.000000	1	(0.60)	(2.93)	90.00	0.00	0.00	0.00	(422.93)
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H															
0788.HK	1,678,000	HKD	1.110000	1,862,580.00	1,862,580.00		4.036230	ACT/365					0.00	0.00	(20,021.70)
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	(19,058.45)	30.000000	1	(223.38)	(963.25)	90.00	0.00	0.00	0.00	(20,021.70)
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	5.030000	4,581.00	4,527.00		4.036230	ACT/365					0.00	0.00	(236.77)
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	(234.00)	30.000000	1	(0.56)	(2.77)	90.00	0.00	0.00	0.00	(236.77)
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	19.840000	765,960.00	773,760.00		4.036230	ACT/365					0.00	0.00	(59,374.42)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(58,890.00)	30.000000	1	(98.37)	(484.42)	90.00	0.00	0.00	0.00	(59,374.42)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	56.250000	169,500.00	168,750.00		4.036230	ACT/365					0.00	0.00	(4,600.95)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(4,500.00)	30.000000	1	(20.55)	(100.95)	100.00	0.00	0.00	0.00	(4,600.95)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.800000	4,850.00	4,800.00		4.036230	ACT/365					0.00	0.00	(212.92)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(210.00)	30.000000	1	(0.59)	(2.92)	90.00	0.00	0.00	0.00	(212.92)
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	285,000	HKD	13.980000	4,041,300.00	3,984,300.00		4.036230	ACT/365					0.00	0.00	(188,242.85)
KYG3777B1032	285,000	1.000000	14.633943	4,170,673.65	4,170,673.65	(186,373.65)	30.000000	1	(494.42)	(1,869.20)	100.00	0.00	0.00	0.00	(188,242.85)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	10.460000	41,840.00	0.00		4.036230	ACT/365					(2,917.79)	0.00	(2,943.78)
CNE100002FK9	4,000	1.000000	0.000000	44,640.00	0.00	0.00	30.000000	1	(5.28)	(25.99)	90.00	0.00	(25.99)	0.00	(2,943.78)
HANG LUNG PROPERTIES LIMITED CMN															
0101.HK	84,000	HKD	6.070000	503,160.00	509,880.00		4.036230	ACT/365					0.00	0.00	(13,744.88)
HK0101000591	84,000	1.000000	6.230000	523,320.00	523,320.00	(13,440.00)	30.000000	1	(62.01)	(304.88)	100.00	0.00	0.00	0.00	(13,744.88)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	0	HKD	284.200000	0.00	0.00		0.000000	ACT/365					(32,730.39)	0.00	(33,263.88)
HK0388045442	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(533.49)	100.00	0.00	(533.49)	0.00	(33,263.88)
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	5.950000	7,924.00	8,330.00		4.036230	ACT/365					0.00	0.00	(257.00)
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	(252.00)	30.000000	1	(1.01)	(5.00)	100.00	0.00	0.00	0.00	(257.00)
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	12.260000	1,286.00	1,226.00		4.036230	ACT/365					0.00	0.00	(54.75)
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	(54.00)	30.000000	1	(0.15)	(0.75)	100.00	0.00	0.00	0.00	(54.75)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
JD.COM, INC. CMN															
9618.HK	150	HKD	135.000000	20,130.00	20,250.00		4.036230	ACT/365					0.00	0.00	(161.89)
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	(150.00)	30.000000	1	(2.42)	(11.89)	100.00	0.00	0.00	0.00	(161.89)
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	3.020000	3,160.00	3,020.00		4.036230	ACT/365					0.00	0.00	(412.00)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(410.00)	30.000000	1	(0.41)	(2.00)	90.00	0.00	0.00	0.00	(412.00)
KINGSOFT CORPORATION LTD CMN															
3888.HK	189,800	HKD	32.350000	6,102,070.00	6,140,030.00		4.036230	ACT/365					0.00	0.00	(248,889.69)
KYG5264Y1089	189,800	1.000000	33.641816	6,385,216.65	6,385,216.65	(245,186.65)	30.000000	1	(756.24)	(3,703.04)	100.00	0.00	0.00	0.00	(248,889.69)
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	8,000	HKD	7.980000	65,200.00	63,840.00		4.036230	ACT/365					0.00	0.00	(3,399.15)
BMG5320C1082	8,000	1.000000	8.400000	67,200.00	67,200.00	(3,360.00)	30.000000	1	(7.97)	(39.15)	100.00	0.00	0.00	0.00	(3,399.15)
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	48.400000	52,050.00	48,400.00		4.036230	ACT/365					0.00	0.00	1,322.52
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	1,350.00	30.000000	1	(5.63)	(27.48)	100.00	0.00	0.00	0.00	1,322.52
NETEASE, INC. CMN															
9999.HK	300	HKD	137.500000	40,950.00	41,250.00		4.036230	ACT/365					0.00	0.00	(294.20)
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	(270.00)	30.000000	1	(4.93)	(24.20)	100.00	0.00	0.00	0.00	(294.20)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	22.450000	1,864,550.00	1,881,310.00		4.036230	ACT/365					0.00	0.00	(97,521.20)
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	(96,370.00)	30.000000	1	(234.02)	(1,151.20)	90.00	0.00	0.00	0.00	(97,521.20)
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	112.700000	4,052,800.00	3,831,800.00		4.036230	ACT/365					0.00	0.00	(83,882.73)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(81,600.00)	30.000000	1	(466.06)	(2,282.73)	100.00	0.00	0.00	0.00	(83,882.73)
PEOPLE'S INSURANCE COMPANY (GR'OU) OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.610000	4,128,960.00	4,050,420.00		4.036230	ACT/365					0.00	0.00	(223,570.51)
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	(291,720.00)	30.000000	1	(514.10)	(2,528.13)	90.00	70,677.62	0.00	0.00	(223,802.75)
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	13.000000	1,300.00	1,300.00		4.036230	ACT/365					0.00	0.00	(110.82)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	(110.00)	30.000000	1	(0.17)	(0.82)	90.00	0.00	0.00	0.00	(110.82)
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	11.680000	1,361,840.00	1,354,880.00		4.036230	ACT/365					0.00	0.00	(68,108.22)
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	(67,280.00)	30.000000	1	(168.46)	(828.22)	90.00	0.00	0.00	0.00	(68,108.22)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	43.250000	66,075.00	64,875.00		4.036230	ACT/365					0.00	0.00	(4,240.23)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(4,200.00)	30.000000	1	(8.18)	(40.23)	90.00	0.00	0.00	0.00	(4,240.23)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	52.850000	1,860,250.00	1,849,750.00		4.036230	ACT/365					0.00	0.00	(48,355.42)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(47,250.00)	30.000000	1	(225.06)	(1,105.42)	100.00	0.00	0.00	0.00	(48,355.42)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	291,000	HKD	20.900000	6,183,750.00	6,081,900.00		4.036230	ACT/365					0.00	0.00	54,687.35
KYG8187G1055	291,000	1.000000	20.700000	6,023,700.00	6,023,700.00	58,200.00	30.000000	1	(716.94)	(3,512.65)	100.00	0.00	0.00	0.00	54,687.35
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	18,500	HKD	73.200000	1,369,000.00	1,354,200.00		4.036230	ACT/365					0.00	0.00	(27,629.96)
HK0016000132	18,500	1.000000	74.650000	1,381,025.00	1,381,025.00	(26,825.00)	30.000000	1	(163.97)	(804.96)	100.00	0.00	0.00	0.00	(27,629.96)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	70,000	HKD	101.600000	9,407,250.00	7,112,000.00		4.036230	ACT/365					(31,055.78)	0.00	(99,605.37)
HK0669013440	92,500	1.000000	102.500000	9,481,250.00	7,175,000.00	(63,000.00)	30.000000	1	(1,125.77)	(5,549.59)	100.00	0.00	(1,606.87)	0.00	(99,605.37)
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	9.940000	1,357,280.00	1,351,840.00		4.036230	ACT/365					0.00	0.00	(25,282.20)
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	(24,480.00)	30.000000	1	(163.35)	(802.20)	100.00	0.00	0.00	0.00	(25,282.20)
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	88,000	HKD	2.910000	190,080.00	256,080.00		4.036230	ACT/365					0.00	0.00	(3,835.10)
KYG8924B1041	66,000	1.000000	2.952279	196,680.00	259,800.52	(3,720.51)	30.000000	1	(23.31)	(114.59)	100.00	0.00	0.00	0.00	(3,835.10)
WH GROUP LIMITED CMN															
0288.HK	1,041,500	HKD	5.790000	6,228,170.00	6,030,285.00		4.036230	ACT/365					0.00	0.00	(232,778.62)
KYG960071028	1,041,500	1.000000	6.010000	6,259,415.00	6,259,415.00	(229,130.00)	30.000000	1	(743.37)	(3,648.62)	100.00	0.00	0.00	0.00	(232,778.62)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	34,000	HKD	19.400000	663,680.00	659,600.00		4.036230	ACT/365					0.00	0.00	(16,033.50)
KYG9593A1040	34,000	1.000000	19.860000	675,240.00	675,240.00	(15,640.00)	30.000000	1	(80.12)	(393.50)	100.00	0.00	0.00	0.00	(16,033.50)
WUXI APPTTEC CO., LTD. CMN CLASS H															
2359.HK	500	HKD	51.500000	26,400.00	25,750.00		4.036230	ACT/365					0.00	0.00	(2,516.44)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(2,500.00)	30.000000	1	(3.34)	(16.44)	90.00	0.00	0.00	0.00	(2,516.44)
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	16,500	HKD	16.660000	274,560.00	274,890.00		4.036230	ACT/365					0.00	0.00	(11,759.27)
BMG988031446	16,500	1.000000	17.363043	286,490.21	286,490.21	(11,600.21)	30.000000	1	(33.94)	(159.06)	100.00	0.00	0.00	0.00	(11,759.27)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	22.150000	8,880.00	8,860.00		4.036230	ACT/365					0.00	0.00	(885.67)
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	(880.00)	30.000000	1	(1.15)	(5.67)	90.00	0.00	0.00	0.00	(885.67)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	148.000000	204,255.00	199,800.00		4.036230	ACT/365					0.00	0.00	(4,574.08)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(4,455.00)	30.000000	1	(24.27)	(119.08)	100.00	0.00	0.00	0.00	(4,574.08)
TOTAL Long				76,056,662.53	76,445,794.00								(221,512.14)	0.00	(2,351,162.06)
				77,422,297.48	78,631,903.31	(2,186,109.31)			(9,186.61)	(47,636.11)		104,095.50	(7,326.83)	0.00	(2,351,504.10)
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	57.400000	(816,200.00)	(803,600.00)		4.036230	ACT/365					0.00	0.00	46,517.19
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	46,200.00	(125.000000)	1	66.02	317.19	100.00	0.00	0.00	0.00	46,517.19
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(103,200)	HKD	81.400000	(1,255,040.04)	(8,400,480.00)		4.036230	ACT/365					0.00	0.00	80,309.00
KYG017191142	(15,200)	1.000000	82.176943	(1,255,040.04)	(8,480,660.53)	80,180.53	(30.000000)	1	128.47	128.47	100.00	0.00	0.00	0.00	80,309.00
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(148,000)	HKD	3.230000	(446,600.00)	(478,040.00)		4.036230	ACT/365					0.00	0.00	(1,045.45)
BMG0171K1018	(140,000)	1.000000	3.222596	(451,431.18)	(476,944.25)	(1,095.75)	(150.000000)	1	31.57	50.30	100.00	0.00	0.00	0.00	(1,045.45)
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,360,000)	HKD	0.470000	(632,400.00)	(639,200.00)		4.036230	ACT/365					0.00	0.00	3,934.96
BMG0171W1055	(1,360,000)	1.000000	0.472714	(642,890.73)	(642,890.73)	3,690.73	(30.000000)	1	65.89	244.23	100.00	0.00	0.00	0.00	3,934.96
BAIDU, INC. CMN															
9888.HK	(5,850)	HKD	80.450000	(474,142.50)	(470,632.50)		4.036230	ACT/365					0.00	0.00	13,404.98
KYG070341048	(5,850)	1.000000	82.700000	(483,795.00)	(483,795.00)	13,162.50	(30.000000)	1	49.60	242.48	100.00	0.00	0.00	0.00	13,404.98
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	(52,000)	HKD	6.260000	(325,000.00)	(325,520.00)		4.036230	ACT/365					0.00	0.00	6,926.53
CNE100000205	(52,000)	1.000000	6.390000	(332,280.00)	(332,280.00)	6,760.00	(30.000000)	1	34.07	166.53	100.00	0.00	0.00	0.00	6,926.53
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	7.100000	(170,392.00)	(167,560.00)		4.036230	ACT/365					0.00	0.00	3,905.07
KYG1674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	3,870.62	(30.000000)	1	17.56	34.45	100.00	0.00	0.00	0.00	3,905.07
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.250000	(994,140.00)	(992,250.00)		4.036230	ACT/365					0.00	0.00	23,188.68
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	22,680.00	(30.000000)	1	104.06	508.68	100.00	0.00	0.00	0.00	23,188.68
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.370000	(120,120.00)	(115,934.00)		4.036230	ACT/365					0.00	0.00	1,841.38
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	4,548.21	(30.000000)	1	12.34	23.17	100.00	(2,730.00)	0.00	0.00	1,858.22
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	11.120000	(499,380.00)	(483,720.00)		4.036230	ACT/365					0.00	0.00	28,096.45
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	27,840.00	(30.000000)	1	52.46	256.45	100.00	0.00	0.00	0.00	28,096.45

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.440000	(1,548,040.00)	(1,575,520.00)		4.036230	ACT/365					0.00	0.00	789.58
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	0.00	(30.000000)	1	161.50	789.58	100.00	0.00	0.00	0.00	789.58
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.320000	(409,360.00)	(409,920.00)		4.036230	ACT/365					0.00	0.00	(15,482.66)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(15,680.00)	(30.000000)	1	40.23	197.34	100.00	0.00	0.00	0.00	(15,482.66)
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(21,000)	HKD	12.340000	(258,300.00)	(259,140.00)		4.036230	ACT/365					0.00	0.00	(1,580.22)
HK0688002218	(21,000)	1.000000	12.262489	(257,512.28)	(257,512.28)	(1,627.72)	(30.000000)	1	26.35	47.50	100.00	0.00	0.00	0.00	(1,580.22)
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.950000	(1,594,300.00)	(1,578,250.00)		4.036230	ACT/365					0.00	0.00	52,828.35
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	52,523.09	(30.000000)	1	167.23	305.26	100.00	0.00	0.00	0.00	52,828.35
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.750000	(106,400.00)	(105,000.00)		4.036230	ACT/365					0.00	0.00	5,935.60
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	5,880.00	(30.000000)	1	11.39	55.60	100.00	0.00	0.00	0.00	5,935.60
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(31,000)	HKD	23.250000	(745,550.00)	(720,750.00)		4.036230	ACT/365					0.00	0.00	44,011.32
HK0291001490	(31,000)	1.000000	24.664511	(764,599.85)	(764,599.85)	43,849.85	(30.000000)	1	78.42	161.47	100.00	0.00	0.00	0.00	44,011.32
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(9,500)	HKD	22.150000	(213,275.00)	(210,425.00)		4.036230	ACT/365					0.00	0.00	2,578.33
KYG2108Y1052	(9,500)	1.000000	22.416295	(212,954.81)	(212,954.81)	2,529.81	(30.000000)	1	21.80	48.53	100.00	0.00	0.00	0.00	2,578.33
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,572,000)	HKD	2.480000	(8,744,880.00)	(8,858,560.00)		4.036230	ACT/365					0.00	0.00	(100,563.67)
BMG4404N1149	(3,512,000)	1.000000	2.451846	(8,610,840.54)	(8,757,994.68)	(100,565.32)	(393.109300)	1	10.37	1.65	100.00	0.00	0.00	0.00	(100,563.67)
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.600000	0.00	0.00		0.000000	ACT/365					457.40	0.00	470.65
CNE100000TW9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	13.25	100.00	0.00	13.25	0.00	470.65
CITIC LTD CMN															
0267.HK	(139,000)	HKD	8.490000	(2,738,880.00)	(1,180,110.00)		4.036230	ACT/365					119,943.58	0.00	221,488.63
HK0267001375	(317,000)	1.000000	9.210000	(2,919,570.00)	(1,280,190.00)	100,080.00	(30.000000)	1	300.34	1,465.05	100.00	0.00	902.44	0.00	221,488.63
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	0	HKD	31.400000	0.00	0.00		0.000000	ACT/365					158.42	0.00	161.52
KYG2177B1014	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	3.11	100.00	0.00	3.11	0.00	161.52
CLP HOLDINGS LIMITED CMN															
0002.HK	(5,000)	HKD	63.700000	(321,000.00)	(318,500.00)		4.036230	ACT/365					0.00	0.00	2,991.13
HK0002007356	(5,000)	1.000000	64.285307	(321,426.54)	(321,426.54)	2,926.54	(30.000000)	1	32.91	64.59	100.00	0.00	0.00	0.00	2,991.13

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	19.180000	(76,240.00)	(76,720.00)		4.036230	ACT/365					0.00	0.00	2,839.89
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	2,800.00	(30.000000)	1	8.17	39.89	100.00	0.00	0.00	0.00	2,839.89
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	27.700000	(669,600.00)	(664,800.00)		4.036230	ACT/365					0.00	0.00	13,381.35
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	14,400.00	(1,500.000000)	1	(200.07)	(1,018.65)	100.00	0.00	0.00	0.00	13,381.35
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	8.110000	(495,360.00)	(519,040.00)		4.036230	ACT/365					0.00	0.00	(873.57)
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	(1,099.74)	(30.000000)	1	53.20	226.18	100.00	0.00	0.00	0.00	(873.57)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	16.860000	(35,022.23)	0.00		4.036230	ACT/365					2,933.61	0.00	2,914.93
KYG5313A1013	(2,000)	1.000000	0.000000	(35,022.23)	0.00	0.00	(2,350.000000)	1	(18.68)	(18.68)	100.00	0.00	(18.68)	0.00	2,914.93
EVEREST MEDICINES LIMITED CMN															
1952.HK	(16,000)	HKD	50.250000	(773,600.00)	(804,000.00)		4.036230	ACT/365					0.00	0.00	(29,179.83)
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	(28,518.09)	(1,056.250000)	1	(138.11)	(661.74)	100.00	0.00	0.00	0.00	(29,179.83)
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	12.060000	(67,560.00)	(72,360.00)		4.036230	ACT/365					0.00	0.00	(6,940.06)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(6,840.00)	(1,500.000000)	1	(20.52)	(100.06)	100.00	0.00	0.00	0.00	(6,940.06)
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	(6,000)	HKD	20.750000	(116,280.00)	(124,500.00)		4.036230	ACT/365					0.00	0.00	(3,965.68)
CNE1000031W9	(6,000)	1.000000	20.100000	(120,600.00)	(120,600.00)	(3,900.00)	(800.000000)	1	(12.15)	(65.68)	100.00	0.00	0.00	0.00	(3,965.68)
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	46.700000	(403,200.00)	(392,280.00)		4.036230	ACT/365					0.00	0.00	27,090.16
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	26,880.00	(30.000000)	1	43.04	210.16	100.00	0.00	0.00	0.00	27,090.16
HAILILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	(20,000)	HKD	14.920000	(306,800.00)	(298,400.00)		4.036230	ACT/365					0.00	0.00	19,759.42
KYG4290A1013	(20,000)	1.000000	15.900000	(318,000.00)	(318,000.00)	19,600.00	(30.000000)	1	32.64	159.42	100.00	0.00	0.00	0.00	19,759.42
HANG SENG BANK (ORD) CMN															
0011.HK	0	HKD	93.350000	(774,706.13)	0.00		4.036230	ACT/365					10,367.39	0.00	10,446.69
HK0011000095	(8,200)	1.000000	0.000000	(774,706.13)	0.00	0.00	(30.000000)	1	79.30	79.30	100.00	0.00	148.84	0.00	10,446.69
HENGAN INTL GROUP CO LTD CMN															
1044.HK	(24,000)	HKD	21.100000	(524,400.00)	(506,400.00)		4.036230	ACT/365					0.00	0.00	32,670.04
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	32,400.00	(30.000000)	1	55.27	270.04	100.00	0.00	0.00	0.00	32,670.04
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	25.950000	(104,000.00)	(103,800.00)		4.036230	ACT/365					0.00	0.00	(5,550.88)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(5,600.00)	(30.000000)	1	10.00	49.12	100.00	0.00	0.00	0.00	(5,550.88)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	20.750000	(359,640.00)	(373,500.00)		4.036230	ACT/365					0.00	0.00	16,310.39
HK0000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	16,200.00	(194.444400)	1	23.93	110.39	100.00	0.00	0.00	0.00	16,310.39
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.690000	(255,000.00)	(250,920.00)		4.036230	ACT/365					0.00	0.00	21,097.46
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	21,080.00	(355.147000)	1	5.27	17.46	100.00	0.00	0.00	0.00	21,097.46
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(64,000)	HKD	4.080000	(263,040.00)	(261,120.00)		4.036230	ACT/365					0.00	0.00	12,937.37
CNE1000006Z4	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	12,800.00	(30.000000)	1	28.13	137.37	100.00	0.00	0.00	0.00	12,937.37
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	4.910000	0.00	0.00		0.000000	ACT/365					130,704.06	0.00	74,338.30
CNE1000003G1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	777.57	100.00	(57,143.34)	777.57	0.00	74,526.06
INNOVENT BIOLOGICS INC CMN															
1801.HK	(34,000)	HKD	35.150000	(1,205,300.00)	(1,195,100.00)		4.036230	ACT/365					0.00	0.00	49,923.88
KYG4818G1010	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	49,300.00	(30.000000)	1	127.70	623.88	100.00	0.00	0.00	0.00	49,923.88
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(36,150)	HKD	27.750000	(959,782.50)	(1,003,162.50)		4.036230	ACT/365					0.00	0.00	13,162.23
KYG5074A1004	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	12,652.50	(30.000000)	1	104.44	509.73	100.00	0.00	0.00	0.00	13,162.23
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(118,000)	HKD	5.600000	(696,200.00)	(660,800.00)		4.036230	ACT/365					0.00	0.00	34,129.88
KYG5264S1012	(118,000)	1.000000	5.891668	(695,216.81)	(695,216.81)	34,416.81	(800.847400)	1	(75.88)	(286.93)	100.00	0.00	0.00	0.00	34,129.88
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	(18,000)	HKD	48.700000	(867,600.00)	(876,600.00)		4.036230	ACT/365					0.00	0.00	(2,182.28)
KYG6470A1168	(18,000)	1.000000	48.560784	(874,094.12)	(874,094.12)	(2,505.88)	(30.000000)	1	89.53	323.60	100.00	0.00	0.00	0.00	(2,182.28)
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(100,977)	HKD	6.300000	(625,047.63)	(636,155.10)		4.036230	ACT/365					0.00	0.00	(186,658.77)
KYG711391022	(100,977)	1.000000	5.280410	(533,200.00)	(533,200.00)	(102,955.10)	(1,650.000000)	1	(223.59)	(768.67)	100.00	(82,935.00)	0.00	0.00	(186,331.40)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.550000	(505,120.00)	(509,600.00)		4.036230	ACT/365					0.00	0.00	3,617.01
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	3,360.00	(30.000000)	1	52.57	257.01	100.00	0.00	0.00	0.00	3,617.01
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	14.340000	0.00	0.00		0.000000	ACT/365					1,601.16	0.00	1,578.92
CNE100000510	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(22.24)	100.00	0.00	(22.24)	0.00	1,578.92
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
2252.HK	(22,000)	HKD	9.490000	(202,400.00)	(208,780.00)		4.036230	ACT/365					0.00	0.00	(1,111.35)
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	(397.31)	(3,306.818100)	1	(160.33)	(714.04)	100.00	0.00	0.00	0.00	(1,111.35)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
SHENZHOU INTL GROUP LTD CMN															
2313.HK	(8,000)	HKD	61.550000	(497,600.00)	(492,400.00)		4.036230	ACT/365					0.00	0.00	3,848.36
KYG8087W1015	(8,000)	1.000000	62.000000	(496,000.00)	(496,000.00)	3,600.00	(30.000000)	1	50.76	248.36	100.00	0.00	0.00	0.00	3,848.36
SUNNY OPTICAL TECH GROUP CO LT*D CMN															
2382.HK	(5,000)	HKD	67.250000	(337,250.00)	(336,250.00)		4.036230	ACT/365					0.00	0.00	8,172.60
KYG8586D1097	(5,000)	1.000000	68.850000	(344,250.00)	(344,250.00)	8,000.00	(30.000000)	1	35.30	172.60	100.00	0.00	0.00	0.00	8,172.60
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	18.240000	(281,280.00)	(291,840.00)		4.036230	ACT/365					0.00	0.00	(494.01)
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	(640.00)	(30.000000)	1	29.89	145.99	100.00	0.00	0.00	0.00	(494.01)
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN															
0220.HK	(66,000)	HKD	7.290000	(504,900.00)	(481,140.00)		4.036230	ACT/365					0.00	0.00	34,578.25
KYG9222R1065	(66,000)	1.000000	7.810000	(515,460.00)	(515,460.00)	34,320.00	(30.000000)	1	52.85	258.25	100.00	0.00	0.00	0.00	34,578.25
VOBILE GROUP LIMITED CMN															
3738.HK	(121,000)	HKD	3.510000	(380,410.00)	(424,710.00)		4.036230	ACT/365					0.00	0.00	4,185.18
KYG9390R1103	(109,000)	1.000000	3.546135	(386,553.70)	(429,082.38)	4,372.38	(1,525.000000)	1	(116.19)	(187.20)	100.00	0.00	0.00	0.00	4,185.18
WEIMOB INC CMN															
2013.HK	(359,000)	HKD	2.970000	(1,094,950.00)	(1,066,230.00)		4.036230	ACT/365					0.00	0.00	104,785.34
KYG9T20A1060	(359,000)	1.000000	3.270000	(1,173,930.00)	(1,173,930.00)	107,700.00	(2,232.660100)	1	(539.95)	(2,914.66)	100.00	0.00	0.00	0.00	104,785.34
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.560000	(139,040.00)	(137,280.00)		4.036230	ACT/365					0.00	0.00	1,816.31
JE00B3M7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	1,760.00	(100.000000)	1	11.57	56.31	100.00	0.00	0.00	0.00	1,816.31
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	16.180000	(68,000.00)	0.00		4.036230	ACT/365					2,776.30	0.00	2,811.52
KYG970081173	(4,000)	1.000000	0.000000	(70,240.00)	0.00	0.00	(30.000000)	1	7.21	35.22	100.00	0.00	35.22	0.00	2,811.52
XD INC CMN															
2400.HK	(22,600)	HKD	24.000000	(544,660.00)	(542,400.00)		4.036230	ACT/365					0.00	0.00	26,143.28
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	25,990.00	(202.212300)	1	32.68	153.28	100.00	0.00	0.00	0.00	26,143.28
XIAOMI CORPORATION CMN CLASS B															
1810.HK	(10,000)	HKD	34.150000	(362,500.00)	(341,500.00)		4.036230	ACT/365					0.00	0.00	3,672.70
KYG9830T1067	(10,000)	1.000000	34.500000	(345,000.00)	(345,000.00)	3,500.00	(30.000000)	1	35.17	172.70	100.00	0.00	0.00	0.00	3,672.70
YANKUANG ENERGY GROUP CO LTD CMN CLASS H															
1171.HK	(650,000)	HKD	8.670000	(5,733,000.00)	(5,635,500.00)		4.036230	ACT/365					0.00	0.00	182,704.13
CNE1000004Q8	(650,000)	1.000000	8.950000	(5,817,500.00)	(5,817,500.00)	182,000.00	(309.753800)	1	156.78	704.13	100.00	0.00	0.00	0.00	182,704.13
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	21.000000	(115,200.00)	(126,000.00)		4.036230	ACT/365					0.00	0.00	(537.04)
KYG9887T1168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	(600.00)	(30.000000)	1	12.92	62.96	100.00	0.00	0.00	0.00	(537.04)

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066831553 (Cont.)																
HKD (Cont.)																
Short (Cont.)																
ZJLD GROUP INC. CMN																
6979.HK	(151,800)	HKD	6.420000	(1,018,578.00)	(974,556.00)		4.036230	ACT/365					0.00	0.00	54,859.46	
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	56,166.00	(1,321.739100)	1	(254.87)	(1,306.54)	100.00	0.00	0.00	0.00	54,859.46	
ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H																
1157.HK	(10,000)	HKD	5.480000	(55,000.00)	(54,800.00)		4.036230	ACT/365					0.00	0.00	2,202.16	
CNE100000X85	(10,000)	1.000000	5.700000	(57,000.00)	(57,000.00)	2,200.00	(375.000000)	1	0.65	2.16	100.00	0.00	0.00	0.00	2,202.16	
TOTAL Short				(43,831,666.03)	(48,535,755.10)	820,194.65			791.21	2,862.87		(142,808.34)	268,941.92	1,839.51	0.00	949,191.10
				(44,434,481.72)	(49,355,949.75)							(142,808.34)	1,839.51	0.00	949,723.08	
TOTAL HKD			32,224,996.50	32,987,815.76	27,910,038.90	29,275,953.56	(1,365,914.66)		(8,395.40)	(44,773.23)		(38,712.83)	47,429.78	(5,487.32)	0.00	(1,401,970.95)
													0.00	0.00	(1,401,781.02)	
JPY																
Long																
AIR WATER CMN																
4088.T	28,800	JPY	1,912.000000	55,195,200.00	55,065,600.00		0.227000	ACT/365					0.00	0.00	(130,321.32)	
JP3160670000	28,800	1.000000	1,916.500000	55,195,200.00	55,195,200.00	(129,600.00)	25.000000	1	(721.32)	(721.32)	90.00	0.00	0.00	0.00	(130,321.32)	
AJINOMOTO CO., INC. CMN																
2802.T	2,400	JPY	6,354.000000	6,452,000.00	15,249,600.00		0.227000	ACT/365					0.00	0.00	(136,464.99)	
JP3119600009	1,000	1.000000	6,410.825280	6,452,000.00	15,385,980.67	(136,380.67)	25.000000	1	(84.32)	(84.32)	90.00	0.00	0.00	0.00	(136,464.99)	
ASAHI KASEI CMN																
3407.T	7,800	JPY	1,081.500000	8,521,500.00	8,435,700.00		0.227000	ACT/365					0.00	0.00	(85,911.36)	
JP3111200006	7,800	1.000000	1,092.500000	8,521,500.00	8,521,500.00	(85,800.00)	25.000000	1	(111.36)	(111.36)	90.00	0.00	0.00	0.00	(85,911.36)	
BAYCURRENT CMN																
6532.T	9,800	JPY	5,345.000000	34,048,000.00	52,381,000.00		0.227000	ACT/365					0.00	0.00	(71,741.16)	
JP3835250006	6,400	1.000000	5,352.275123	34,048,000.00	52,452,296.20	(71,296.20)	25.000000	1	(444.96)	(444.96)	90.00	0.00	0.00	0.00	(71,741.16)	
CENTRAL JAPAN RAILWAY COMPANY CMN																
9022.T	47,600	JPY	2,936.500000	141,134,000.00	139,777,400.00		0.227000	ACT/365					0.00	0.00	(1,358,444.41)	
JP3566800003	47,600	1.000000	2,965.000000	141,134,000.00	141,134,000.00	(1,356,600.00)	25.000000	1	(1,844.41)	(1,844.41)	90.00	0.00	0.00	0.00	(1,358,444.41)	
CHIBA BANK LTD CMN																
8331.T	0	JPY	1,217.000000	1,711,500.00	0.00		0.227000	ACT/365					(361.23)	0.00	(383.60)	
JP3511800009	1,400	1.000000	0.000000	1,711,500.00	0.00	0.00	25.000000	1	(22.37)	(22.37)	90.00	0.00	(22.37)	0.00	(383.60)	
CHUGAI PHARMACEUTICAL LTD CMN																
4519.T	2,000	JPY	6,853.000000	0.00	13,706,000.00		0.226996	ACT/365					0.00	0.00	19,410.43	
JP3519400000	0	1.000000	6,843.294785	0.00	13,686,589.57	19,410.43	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	19,410.43	
CONCORDIA FINANCIAL GROUP CMN																
7186.T	0	JPY	871.600000	11,150,080.00	0.00		0.227000	ACT/365					(32,202.71)	0.00	(32,348.42)	
JP3305990008	12,800	1.000000	0.000000	11,150,080.00	0.00	0.00	25.000000	1	(145.71)	(145.71)	90.00	0.00	(229.91)	0.00	(32,348.42)	

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
DAI-ICHI LIFE HOLDINGS CMN															
8750.T	0	JPY	4,309.000000	847,000.00	0.00		0.227000	ACT/365					2,844.76	0.00	2,833.69
JP3476480003	200	1.000000	0.000000	847,000.00	0.00	0.00	25.000000	1	(11.07)	(11.07)	90.00	0.00	(11.07)	0.00	2,833.69
DAIWA SECURITIES CMN															
8601.T	10,700	JPY	1,057.500000	34,898,400.00	11,315,250.00		0.227000	ACT/365					68,905.91	0.00	170,099.84
JP3502200003	33,300	1.000000	1,048.000000	34,898,400.00	11,213,600.00	101,650.00	25.000000	1	(456.07)	(456.07)	90.00	0.00	(465.73)	0.00	170,099.84
FAST RETAILING CO LTD CMN															
9983.T	900	JPY	52,060.000000	0.00	46,854,000.00		0.226996	ACT/365					0.00	0.00	(96,051.55)
JP3802300008	0	1.000000	52,166.723950	0.00	46,950,051.55	(96,051.55)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(96,051.55)
FP PARTNER INC. CMN															
7388.T	1,300	JPY	2,086.000000	2,675,400.00	2,711,800.00		0.227000	ACT/365					0.00	0.00	36,365.04
JP3167010002	1,300	1.000000	2,058.000000	2,675,400.00	2,675,400.00	36,400.00	25.000000	1	(34.96)	(34.96)	90.00	0.00	0.00	0.00	36,365.04
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	52,400	JPY	3,319.000000	173,391,600.00	173,915,600.00		0.227000	ACT/365					0.00	0.00	521,734.03
JP3814000000	52,400	1.000000	3,309.000000	173,391,600.00	173,391,600.00	524,000.00	25.000000	1	(2,265.97)	(2,265.97)	90.00	0.00	0.00	0.00	521,734.03
FUKUOKA FINANCIAL GROUP CMN															
8354.T	1,000	JPY	3,941.000000	14,202,000.00	3,941,000.00		0.227000	ACT/365					(4,566.45)	0.00	(8,752.05)
JP3805010000	3,600	1.000000	3,945.000000	14,202,000.00	3,945,000.00	(4,000.00)	25.000000	1	(185.60)	(185.60)	90.00	0.00	(232.18)	0.00	(8,752.05)
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	1,900	JPY	7,614.000000	11,159,400.00	14,466,600.00		0.227000	ACT/365					0.00	0.00	(566,997.63)
JP3385890003	1,400	1.000000	7,912.343051	11,159,400.00	15,033,451.80	(566,851.80)	25.000000	1	(145.84)	(145.84)	90.00	0.00	0.00	0.00	(566,997.63)
HIKARI TSUSHIN, INC. CMN															
9435.T	2,000	JPY	33,680.000000	58,616,000.00	67,360,000.00		0.227000	ACT/365					0.00	0.00	(1,254,101.82)
JP3783420007	1,700	1.000000	34,429.832898	58,616,000.00	68,859,665.80	(1,499,665.79)	25.000000	1	(766.02)	(766.02)	90.00	246,330.00	0.00	0.00	(1,254,208.13)
HITACHI CMN															
6501.T	14,300	JPY	4,038.000000	51,968,400.00	57,743,400.00		0.227000	ACT/365					0.00	0.00	1,394,536.18
JP3788600009	13,200	1.000000	3,940.432494	51,968,400.00	56,348,184.67	1,395,215.33	25.000000	1	(679.15)	(679.15)	90.00	0.00	0.00	0.00	1,394,536.18
INPEX CMN															
1605.T	23,400	JPY	1,984.500000	22,660,750.00	46,437,300.00		0.227000	ACT/365					0.00	0.00	457,729.07
JP3294460005	11,500	1.000000	1,984.110888	22,660,750.00	46,428,194.79	9,105.21	25.000000	1	(296.14)	(296.14)	90.00	448,920.00	0.00	0.00	457,535.32
JAPAN EXCHANGE GROUP CMN															
8697.T	75,800	JPY	1,806.000000	135,051,000.00	136,894,800.00		0.227000	ACT/365					11,641.71	0.00	2,738,676.80
JP3183200009	76,300	1.000000	1,770.000000	135,051,000.00	134,166,000.00	2,728,800.00	25.000000	1	(1,764.91)	(1,764.91)	90.00	0.00	(23.07)	0.00	2,738,676.80
JAPAN POST BANK CMN															
7182.T	0	JPY	1,535.000000	81,001,900.00	0.00		0.227000	ACT/365					1,292,950.49	0.00	1,291,891.91
JP3946750001	54,200	1.000000	0.000000	81,001,900.00	0.00	0.00	25.000000	1	(1,058.57)	(1,058.57)	90.00	0.00	(1,728.98)	0.00	1,291,891.91

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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.)															
JPY (Cont.)															
Long (Cont.)															
JAPAN POST HOLDINGS CO. LTD. CMN															
6178.T	81,700	JPY	1,549.500000	138,616,500.00	126,594,150.00		0.227000	ACT/365					605,491.39	0.00	5,401,454.04
JP3752900005	93,000	1.000000	1,490.775714	138,616,500.00	121,796,375.84	4,797,774.16	25.000000	1	(1,811.51)	(1,811.51)	90.00	0.00	(512.00)	0.00	5,401,454.04
JAPAN POST INSURANCE CO., LTD CMN															
7181.T	13,800	JPY	2,926.000000	38,663,100.00	40,378,800.00		0.227000	ACT/365					0.00	0.00	252,799.68
JP3233250004	13,300	1.000000	2,907.644569	38,663,100.00	40,125,495.05	253,304.95	25.000000	1	(505.27)	(505.27)	90.00	0.00	0.00	0.00	252,799.68
JAPAN TOBACCO INC. CMN															
2914.T	50,600	JPY	4,009.000000	184,824,000.00	202,855,400.00		0.227000	ACT/365					0.00	0.00	546,210.72
JP3726800000	45,300	1.000000	4,076.486046	184,824,000.00	206,270,193.91	(3,414,793.91)	25.000000	1	(2,415.37)	(2,415.37)	90.00	3,963,420.00	0.00	0.00	544,500.11
KAKAKU.COM, INC. CMN															
2371.T	58,200	JPY	2,344.500000	136,004,000.00	136,449,900.00		0.227000	ACT/365					0.00	0.00	(4,237,331.64)
JP3206000006	56,200	1.000000	2,417.275847	136,004,000.00	140,685,454.27	(4,235,554.27)	25.000000	1	(1,777.37)	(1,777.37)	90.00	0.00	0.00	0.00	(4,237,331.64)
KDDI CORPORATION CMN															
9433.T	29,200	JPY	4,910.000000	65,546,000.00	143,372,000.00		0.227000	ACT/365					0.00	0.00	(1,463,109.99)
JP3496400007	13,000	1.000000	4,960.077171	65,546,000.00	144,834,253.41	(1,462,253.41)	25.000000	1	(856.59)	(856.59)	90.00	0.00	0.00	0.00	(1,463,109.99)
KEYENCE CORP. CMN															
6861.T	900	JPY	65,260.000000	58,167,000.00	58,734,000.00		0.227000	ACT/365					0.00	0.00	566,239.84
JP3236200006	900	1.000000	64,630.000000	58,167,000.00	58,167,000.00	567,000.00	25.000000	1	(760.16)	(760.16)	90.00	0.00	0.00	0.00	566,239.84
KIKKOMAN CORP. CMN															
2801.T	21,100	JPY	1,674.000000	20,973,750.00	35,321,400.00		0.227000	ACT/365					0.00	0.00	(1,156,231.77)
JP3240400006	11,900	1.000000	1,728.784724	20,973,750.00	36,477,357.67	(1,155,957.67)	25.000000	1	(274.10)	(274.10)	90.00	0.00	0.00	0.00	(1,156,231.77)
KINDEN CORPORATION CMN															
1944.T	8,400	JPY	3,052.000000	22,466,400.00	25,636,800.00		0.227000	ACT/365					0.00	0.00	136,159.20
JP3263000006	7,400	1.000000	3,035.755618	22,466,400.00	25,500,347.19	136,452.81	25.000000	1	(293.60)	(293.60)	90.00	0.00	0.00	0.00	136,159.20
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	15,000	JPY	2,030.000000	32,467,100.00	30,450,000.00		0.227000	ACT/365					0.00	0.00	(2,223,887.71)
JP3299600001	14,900	1.000000	2,178.230894	32,467,100.00	32,673,463.41	(2,223,463.41)	25.000000	1	(424.30)	(424.30)	90.00	0.00	0.00	0.00	(2,223,887.71)
LASERTEC CORP CMN															
6920.T	0	JPY	15,870.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	31,050.00
JP3979200007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	31,050.00	0.00	0.00	31,036.60
LY CMN															
4689.T	0	JPY	425.300000	2,264,760.00	0.00		0.227000	ACT/365					(20,365.89)	0.00	(20,395.49)
JP3933800009	5,400	1.000000	0.000000	2,264,760.00	0.00	0.00	25.000000	1	(29.60)	(29.60)	90.00	0.00	(29.60)	0.00	(20,395.49)
M&A RESEARCH INSTITUTE HOLDING CMN															
9552.T	9,500	JPY	2,024.000000	19,147,800.00	19,228,000.00		0.227000	ACT/365					0.00	0.00	(122,063.36)
JP3167370000	9,400	1.000000	2,036.822435	19,147,800.00	19,349,813.13	(121,813.13)	25.000000	1	(250.23)	(250.23)	90.00	0.00	0.00	0.00	(122,063.36)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
MEBUKI FINANCIAL GROUP CMN															
7167.T	11,400	JPY	631.800000	8,671,050.00	7,202,520.00		0.227000	ACT/365					(17,916.51)	0.00	(137,729.83)
JP311770009	13,500	1.000000	642.300000	8,671,050.00	7,322,220.00	(119,700.00)	25.000000	1	(113.32)	(113.32)	90.00	0.00	(28.51)	0.00	(137,729.83)
MEIDENSHA CORP. CMN															
6508.T	2,900	JPY	4,260.000000	12,687,500.00	12,354,000.00		0.227000	ACT/365					0.00	0.00	(333,665.81)
JP391980007	2,900	1.000000	4,375.000000	12,687,500.00	12,687,500.00	(333,500.00)	25.000000	1	(165.81)	(165.81)	90.00	0.00	0.00	0.00	(333,665.81)
MEITEC CORP. CMN															
9744.T	38,500	JPY	2,982.500000	113,856,000.00	114,826,250.00		0.227000	ACT/365					0.00	0.00	670,392.68
JP391920000	38,400	1.000000	2,965.048556	113,856,000.00	114,154,369.39	671,880.61	25.000000	1	(1,487.93)	(1,487.93)	90.00	0.00	0.00	0.00	670,392.68
MISUMI GROUP INC. CMN															
9962.T	11,100	JPY	2,463.000000	26,268,500.00	27,339,300.00		0.227000	ACT/365					0.00	0.00	90,843.04
JP388540006	10,700	1.000000	2,454.785015	26,268,500.00	27,248,113.67	91,186.33	25.000000	1	(343.29)	(343.29)	90.00	0.00	0.00	0.00	90,843.04
MITSUBISHI HC CAPITAL CMN															
8593.T	140,000	JPY	1,033.000000	154,216,000.00	144,620,000.00		0.227000	ACT/365					(53,388.41)	0.00	(1,315,403.78)
JP349980005	148,000	1.000000	1,042.000000	154,216,000.00	145,880,000.00	(1,260,000.00)	25.000000	1	(2,015.37)	(2,015.37)	90.00	0.00	(204.33)	0.00	(1,315,403.78)
MITSUBISHI HEAVY IND CMN															
7011.T	12,000	JPY	2,243.000000	18,895,500.00	26,916,000.00		0.227000	ACT/365					12,641.38	0.00	99,170.99
JP390000005	8,500	1.000000	2,235.768621	18,895,500.00	26,829,223.45	86,776.55	25.000000	1	(246.94)	(246.94)	90.00	0.00	(23.30)	0.00	99,170.99
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,918.500000	111,867,600.00	0.00		0.227000	ACT/365					332,006.55	0.00	330,544.61
JP390290004	60,600	1.000000	0.000000	111,867,600.00	0.00	0.00	25.000000	1	(1,461.94)	(1,461.94)	90.00	0.00	(1,461.94)	0.00	330,544.61
NGK INSULATORS CMN															
5333.T	29,900	JPY	1,985.000000	62,000,400.00	59,351,500.00		0.227000	ACT/365					(19,216.52)	0.00	(857,226.77)
JP369520000	30,800	1.000000	2,013.000000	62,000,400.00	60,188,700.00	(837,200.00)	25.000000	1	(810.25)	(810.25)	90.00	0.00	(23.68)	0.00	(857,226.77)
NICHIREI CORP CMN															
2871.T	20,700	JPY	4,020.000000	84,986,400.00	83,214,000.00		0.227000	ACT/365					0.00	0.00	(2,981,189.14)
JP366520006	20,400	1.000000	4,163.965145	84,986,400.00	86,194,078.49	(2,980,078.49)	25.000000	1	(1,110.64)	(1,110.64)	90.00	0.00	0.00	0.00	(2,981,189.14)
NIPPON PAINT CO., LTD. CMN															
4612.T	25,300	JPY	1,010.000000	19,446,500.00	25,553,000.00		0.227000	ACT/365					0.00	0.00	(83,055.45)
JP374940002	19,000	1.000000	1,018.765269	19,446,500.00	25,774,761.31	(221,761.31)	25.000000	1	(254.14)	(254.14)	90.00	138,960.00	0.00	0.00	(83,115.42)
NIPPON SANSO HOLDINGS CORP CMN															
4091.T	19,000	JPY	4,511.000000	84,056,000.00	85,709,000.00		0.227000	ACT/365					0.00	0.00	1,651,901.51
JP371160001	19,000	1.000000	4,424.000000	84,056,000.00	84,056,000.00	1,653,000.00	25.000000	1	(1,098.49)	(1,098.49)	90.00	0.00	0.00	0.00	1,651,901.51
NIPPON SHINYAKU CMN															
4516.T	600	JPY	4,052.000000	2,393,400.00	2,431,200.00		0.227000	ACT/365					0.00	0.00	37,768.72
JP371760005	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	37,800.00	25.000000	1	(31.28)	(31.28)	90.00	0.00	0.00	0.00	37,768.72

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:49 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NIPPON SHOKUBAI LTD CMN															
4114.T	45,900	JPY	1,937.000000	87,898,500.00	88,908,300.00		0.227000	ACT/365					0.00	0.00	1,008,651.30
JP3715200006	45,900	1.000000	1,915.000000	87,898,500.00	87,898,500.00	1,009,800.00	25.000000	1	(1,148.70)	(1,148.70)	90.00	0.00	0.00	0.00	1,008,651.30
NISSAN CHEMICAL IND CMN															
4021.T	1,400	JPY	4,892.000000	6,928,600.00	6,848,800.00		0.227000	ACT/365					0.00	0.00	(79,890.55)
JP3670800006	1,400	1.000000	4,949.000000	6,928,600.00	6,928,600.00	(79,800.00)	25.000000	1	(90.55)	(90.55)	90.00	0.00	0.00	0.00	(79,890.55)
NISSIN FOODS HOLDINGS CMN															
2897.T	1,100	JPY	3,752.000000	3,440,700.00	4,127,200.00		0.227000	ACT/365					0.00	0.00	(71,794.25)
JP3675600005	900	1.000000	3,817.226621	3,440,700.00	4,198,949.28	(71,749.28)	25.000000	1	(44.96)	(44.96)	90.00	0.00	0.00	0.00	(71,794.25)
NITTO DENKO CMN															
6988.T	3,100	JPY	2,716.000000	0.00	8,419,600.00		0.226996	ACT/365					0.00	0.00	61,956.79
JP3684000007	0	1.000000	2,696.013940	0.00	8,357,643.21	61,956.79	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	61,956.79
NOF CORPORATION CMN															
4403.T	31,100	JPY	2,184.500000	66,841,800.00	67,937,950.00		0.227000	ACT/365					0.00	0.00	(652,737.14)
JP3753400005	30,300	1.000000	2,205.460245	66,841,800.00	68,589,813.61	(651,863.61)	25.000000	1	(873.52)	(873.52)	90.00	0.00	0.00	0.00	(652,737.14)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,974.000000	1,628,800.00	0.00		0.227000	ACT/365					(20,504.55)	0.00	(20,525.83)
JP3379900008	400	1.000000	0.000000	1,628,800.00	0.00	0.00	25.000000	1	(21.29)	(21.29)	90.00	0.00	(21.29)	0.00	(20,525.83)
OBAYASHI CORP CMN															
1802.T	0	JPY	2,101.000000	2,930,200.00	0.00		0.227000	ACT/365					12,908.69	0.00	12,870.39
JP3190000004	1,400	1.000000	0.000000	2,930,200.00	0.00	0.00	25.000000	1	(38.29)	(38.29)	90.00	0.00	(76.93)	0.00	12,870.39
OBIC BUSINESS CONSULTANTS CMN															
4733.T	22,500	JPY	6,782.000000	150,511,200.00	152,595,000.00		0.227000	ACT/365					0.00	0.00	(3,359,720.63)
JP3173500004	21,700	1.000000	6,931.233497	150,511,200.00	155,952,753.68	(3,357,753.68)	25.000000	1	(1,966.95)	(1,966.95)	90.00	0.00	0.00	0.00	(3,359,720.63)
OBIC CO., LTD CMN															
4684.T	55,300	JPY	4,642.000000	257,176,400.00	256,702,600.00		0.227000	ACT/365					0.00	0.00	(2,794,411.52)
JP3173400007	54,800	1.000000	4,692.471078	257,176,400.00	259,493,650.61	(2,791,050.61)	25.000000	1	(3,360.91)	(3,360.91)	90.00	0.00	0.00	0.00	(2,794,411.52)
ONO PHARMACEUTICAL CMN															
4528.T	3,300	JPY	1,661.500000	19,614,000.00	5,482,950.00		0.227000	ACT/365					217,411.50	0.00	306,255.17
JP3197600004	12,000	1.000000	1,634.500000	19,614,000.00	5,393,850.00	89,100.00	25.000000	1	(256.33)	(256.33)	90.00	0.00	(334.73)	0.00	306,255.17
ORACLE CORPORATION JAPAN CMN															
4716.T	4,300	JPY	14,755.000000	66,682,000.00	63,446,500.00		0.227000	ACT/365					18,900.26	0.00	(1,701,971.18)
JP3689500001	4,400	1.000000	15,155.000000	66,682,000.00	65,166,500.00	(1,720,000.00)	25.000000	1	(871.43)	(871.43)	90.00	0.00	(19.81)	0.00	(1,701,971.18)
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	500	JPY	8,511.000000	0.00	4,255,500.00		0.226996	ACT/365					0.00	0.00	(5,876.97)
JP3188220002	0	1.000000	8,522.753943	0.00	4,261,376.97	(5,876.97)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(5,876.97)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
RECRUIT HOLDINGS CMN															
6098.T	1,400	JPY	11,255.000000	0.00	15,757,000.00		0.226996	ACT/365					0.00	0.00	(35,526.45)
JP3970300004	0	1.000000	11,280.376034	0.00	15,792,526.45	(35,526.45)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(35,526.45)
RESONA HOLDINGS CMN															
8308.T	22,400	JPY	1,157.000000	106,095,150.00	25,916,800.00		0.227000	ACT/365					330,048.42	0.00	608,661.91
JP3500610005	92,700	1.000000	1,144.500000	106,095,150.00	25,636,800.00	280,000.00	25.000000	1	(1,386.50)	(1,386.50)	90.00	0.00	(1,507.55)	0.00	608,661.91
SANSAN CMN															
4443.T	3,600	JPY	2,128.000000	6,426,000.00	7,660,800.00		0.227000	ACT/365					0.00	0.00	(483,695.67)
JP3332540008	2,800	1.000000	2,262.336580	6,426,000.00	8,144,411.69	(483,611.69)	25.000000	1	(83.98)	(83.98)	90.00	0.00	0.00	0.00	(483,695.67)
SCREEN HOLDINGS CMN															
7735.T	0	JPY	10,110.000000	6,643,000.00	0.00		0.227000	ACT/365					62,664.10	0.00	62,577.29
JP3494600004	700	1.000000	0.000000	6,643,000.00	0.00	0.00	25.000000	1	(86.81)	(86.81)	90.00	0.00	(86.81)	0.00	62,577.29
SCSK CORPORATION CMN															
9719.T	11,300	JPY	3,254.000000	38,639,600.00	36,770,200.00		0.227000	ACT/365					(10,564.27)	0.00	(881,169.23)
JP3400400002	11,600	1.000000	3,331.000000	38,639,600.00	37,640,300.00	(870,100.00)	25.000000	1	(504.96)	(504.96)	90.00	0.00	(13.06)	0.00	(881,169.23)
SEIBU HOLDINGS INC CMN															
9024.T	1,600	JPY	3,357.000000	3,849,600.00	5,371,200.00		0.227000	ACT/365					8,978.56	0.00	215,721.95
JP3417200007	1,200	1.000000	3,227.753942	3,849,600.00	5,164,406.31	206,793.69	25.000000	1	(50.31)	(50.31)	90.00	0.00	(8.43)	0.00	215,721.95
SEVEN BANK CMN															
8410.T	257,600	JPY	306.900000	75,836,610.00	79,057,440.00		0.227000	ACT/365					0.00	0.00	(1,191,517.79)
JP3105220002	243,300	1.000000	311.521610	75,836,610.00	80,247,966.72	(1,190,526.72)	25.000000	1	(991.07)	(991.07)	90.00	0.00	0.00	0.00	(1,191,517.79)
SHIMAMURA CO LTD CMN															
8227.T	3,300	JPY	8,748.000000	29,086,200.00	28,868,400.00		0.227000	ACT/365					0.00	0.00	(218,180.11)
JP3358200008	3,300	1.000000	8,814.000000	29,086,200.00	29,086,200.00	(217,800.00)	25.000000	1	(380.11)	(380.11)	90.00	0.00	0.00	0.00	(218,180.11)
SHIZUOKA FINANCIAL GROUP CMN															
5831.T	2,900	JPY	1,312.500000	16,570,050.00	3,806,250.00		0.227000	ACT/365					321,094.15	0.00	402,077.60
JP3351500008	12,900	1.000000	1,284.500000	16,570,050.00	3,725,050.00	81,200.00	25.000000	1	(216.55)	(216.55)	90.00	0.00	(337.51)	0.00	402,077.60
SOMPO HOLDINGS, INC. CMN															
8630.T	16,200	JPY	4,145.000000	67,139,700.00	67,149,000.00		0.227000	ACT/365					2,073.09	0.00	422,395.68
JP3165000005	16,300	1.000000	4,119.000000	67,139,700.00	66,727,800.00	421,200.00	25.000000	1	(877.41)	(877.41)	90.00	0.00	(10.77)	0.00	422,395.68
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	2,400	JPY	3,876.000000	9,685,000.00	9,302,400.00		0.227000	ACT/365					1,974.69	0.00	6,648.12
JP3409400003	2,500	1.000000	3,874.000000	9,685,000.00	9,297,600.00	4,800.00	25.000000	1	(126.57)	(126.57)	90.00	0.00	(5.06)	0.00	6,648.12
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,206.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	64,800.00
JP3409800004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	64,800.00	0.00	0.00	64,772.03

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,743.000000	5,538,000.00	0.00		0.227000	ACT/365					36,737.62	0.00	36,665.25
JP3892100003	1,500	1.000000	0.000000	5,538,000.00	0.00	0.00	25.000000	1	(72.37)	(72.37)	90.00	0.00	(72.37)	0.00	36,665.25
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	4,900	JPY	7,460.000000	37,240,000.00	36,554,000.00		0.227000	ACT/365					0.00	0.00	(686,486.67)
JP3368400002	4,900	1.000000	7,600.000000	37,240,000.00	37,240,000.00	(686,000.00)	25.000000	1	(486.67)	(486.67)	90.00	0.00	0.00	0.00	(686,486.67)
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	12,400	JPY	2,904.500000	32,889,300.00	36,015,800.00		0.227000	ACT/365					0.00	0.00	(365,126.21)
JP3545240008	11,100	1.000000	2,958.080354	32,889,300.00	36,680,196.39	(664,396.39)	25.000000	1	(429.81)	(429.81)	90.00	299,700.00	0.00	0.00	(365,255.56)
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	29,000	JPY	1,829.500000	52,724,600.00	53,055,500.00		0.227000	ACT/365					0.00	0.00	(768,660.45)
JP3283460008	28,400	1.000000	1,855.981773	52,724,600.00	53,823,471.42	(767,971.42)	25.000000	1	(689.03)	(689.03)	90.00	0.00	0.00	0.00	(768,660.45)
TIS INC. CMN															
3626.T	6,000	JPY	3,645.000000	22,422,000.00	21,870,000.00		0.227000	ACT/365					0.00	0.00	(552,293.02)
JP3104890003	6,000	1.000000	3,737.000000	22,422,000.00	22,422,000.00	(552,000.00)	25.000000	1	(293.02)	(293.02)	90.00	0.00	0.00	0.00	(552,293.02)
TOBU RAILWAY CMN															
9001.T	31,000	JPY	2,632.500000	72,831,800.00	81,607,500.00		0.227000	ACT/365					0.00	0.00	1,998,157.75
JP3597800006	28,400	1.000000	2,568.012595	72,831,800.00	79,608,390.45	1,999,109.55	25.000000	1	(951.80)	(951.80)	90.00	0.00	0.00	0.00	1,998,157.75
TOKIO MARINE HOLDINGS CMN															
8766.T	700	JPY	5,713.000000	13,174,400.00	3,999,100.00		0.227000	ACT/365					(70,591.16)	0.00	(81,263.33)
JP3910660004	2,300	1.000000	5,728.000000	13,174,400.00	4,009,600.00	(10,500.00)	25.000000	1	(172.17)	(172.17)	90.00	0.00	(209.20)	0.00	(81,263.33)
TORAY INDUSTRIES CMN															
3402.T	20,700	JPY	1,011.000000	0.00	20,927,700.00		0.226996	ACT/365					0.00	0.00	168,450.74
JP3621000003	0	1.000000	1,002.862283	0.00	20,759,249.26	168,450.74	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	168,450.74
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	100	JPY	10,600.000000	0.00	1,060,000.00		0.226996	ACT/365					0.00	0.00	4,431.39
JP3613000003	0	1.000000	10,555.686075	0.00	1,055,568.61	4,431.39	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	4,431.39
TREND MICRO INC. CMN															
4704.T	300	JPY	8,235.000000	0.00	2,470,500.00		0.226996	ACT/365					0.00	0.00	1,939.55
JP3637300009	0	1.000000	8,228.534820	0.00	2,468,560.45	1,939.55	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	1,939.55
USS CO LTD CMN															
4732.T	83,800	JPY	1,350.000000	113,189,400.00	113,130,000.00		0.227000	ACT/365					0.00	0.00	(2,227,320.02)
JP3944130008	82,200	1.000000	1,376.561346	113,189,400.00	115,355,840.81	(2,225,840.81)	25.000000	1	(1,479.21)	(1,479.21)	90.00	0.00	0.00	0.00	(2,227,320.02)
VISIONAL INC CMN															
4194.T	1,100	JPY	7,769.000000	5,611,900.00	8,545,900.00		0.227000	ACT/365					0.00	0.00	(215,578.04)
JP3800270005	700	1.000000	7,964.913368	5,611,900.00	8,761,404.70	(215,504.70)	25.000000	1	(73.34)	(73.34)	90.00	0.00	0.00	0.00	(215,578.04)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
YAKULT HONSHA CO., LTD. CMN															
2267.T	24,400	JPY	2,915.500000	68,103,600.00	71,138,200.00		0.227000	ACT/365					0.00	0.00	(1,677,296.21)
JP3931600005	22,800	1.000000	2,984.205172	68,103,600.00	72,814,606.20	(1,676,406.20)	25.000000	1	(890.01)	(890.01)	90.00	0.00	0.00	0.00	(1,677,296.21)
YAMAZAKI BAKING CO LTD CMN															
2212.T	6,700	JPY	2,991.000000	19,721,450.00	20,039,700.00		0.227000	ACT/365					0.00	0.00	550,552.27
JP3935600001	6,700	1.000000	2,943.500000	19,721,450.00	19,721,450.00	318,250.00	25.000000	1	(257.73)	(257.73)	90.00	232,560.00	0.00	0.00	550,451.90
ZENKOKU HOSHIO CO LTD CMN															
7164.T	2,000	JPY	5,549.000000	0.00	11,098,000.00		0.226996	ACT/365					0.00	0.00	10,979.39
JP3429250008	0	1.000000	5,543.510305	0.00	11,087,020.61	10,979.39	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	10,979.39
ZOZO CMN															
3092.T	24,100	JPY	4,897.000000	95,001,800.00	118,017,700.00		0.227000	ACT/365					0.00	0.00	182,374.47
JP3399310006	19,400	1.000000	4,889.381079	95,001,800.00	117,834,084.00	183,616.00	25.000000	1	(1,241.53)	(1,241.53)	90.00	0.00	0.00	0.00	182,374.47
TOTAL Long				3,825,240,750.00	3,792,705,760.00	(22,635,216.69)			(49,990.13)	(49,990.13)		5,425,740.00	3,089,595.56	0.00	(14,169,871.27)
				3,825,240,750.00	3,815,340,976.69								(7,700.19)	0.00	(14,172,213.01)
Short															
ADVANTEST CORP CMN															
6857.T	(600)	JPY	9,741.000000	0.00	(5,844,600.00)		0.226996	ACT/365					0.00	0.00	30,518.09
JP3122400009	0	1.000000	9,791.863488	0.00	(5,875,118.09)	30,518.09	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	30,518.09
AGC INC. CMN															
5201.T	0	JPY	4,622.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(38,640.00)
JP3112000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(38,640.00)	0.00	0.00	(38,623.32)
APPIER GROUP CMN															
4180.T	(2,200)	JPY	1,457.000000	(3,212,000.00)	(3,205,400.00)		0.227000	ACT/365					0.00	0.00	2,549.98
JP3160960005	(2,200)	1.000000	1,460.000000	(3,212,000.00)	(3,212,000.00)	6,600.00	(25.000000)	1	(2.02)	(2.02)	92.00	(4,048.00)	0.00	0.00	2,551.72
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	0	JPY	1,597.500000	(14,250,200.00)	0.00		0.227000	ACT/365					411,250.53	0.00	(129,258.45)
JP3116000005	(8,600)	1.000000	0.000000	(14,250,200.00)	0.00	0.00	(25.000000)	1	(8.98)	(8.98)	92.00	(540,500.00)	(8.98)	0.00	(129,118.29)
ASICS CORP CMN															
7936.T	(10,200)	JPY	3,078.000000	(42,296,000.00)	(31,395,600.00)		0.227000	ACT/365					87,218.40	0.00	328,031.75
JP3118000003	(13,600)	1.000000	3,110.000000	(42,296,000.00)	(31,722,000.00)	326,400.00	(25.000000)	1	(26.65)	(26.65)	92.00	(85,560.00)	(8.92)	0.00	328,053.94
BANDAI NAMCO HOLDINGS CMN															
7832.T	(4,500)	JPY	3,658.000000	(53,283,900.00)	(16,461,000.00)		0.227000	ACT/365					642,383.81	0.00	1,186,850.24
JP3778630008	(14,100)	1.000000	3,779.000000	(53,283,900.00)	(17,005,500.00)	544,500.00	(25.000000)	1	(33.58)	(33.58)	92.00	0.00	(29.83)	0.00	1,186,850.24
CAPCOM CO., LTD. CMN															
9697.T	(20,400)	JPY	3,398.000000	(70,869,600.00)	(69,319,200.00)		0.227000	ACT/365					0.00	0.00	1,550,355.34
JP3218900003	(20,400)	1.000000	3,474.000000	(70,869,600.00)	(70,869,600.00)	1,550,400.00	(25.000000)	1	(44.66)	(44.66)	92.00	0.00	0.00	0.00	1,550,355.34

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
CERES CMN															
3696.T	(3,000)	JPY	2,937.000000	(9,315,000.00)	(8,811,000.00)		0.227000	ACT/365					0.00	0.00	337,811.41
JP3423570005	(3,000)	1.000000	3,105.000000	(9,315,000.00)	(9,315,000.00)	504,000.00	(253.333300)	1	(588.59)	(588.59)	92.00	(165,600.00)	0.00	0.00	337,882.88
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	(5,200)	JPY	1,643.000000	(10,760,750.00)	(8,543,600.00)		0.227000	ACT/365					7,710.62	0.00	72,703.84
JP3526600006	(6,500)	1.000000	1,655.500000	(10,760,750.00)	(8,608,600.00)	65,000.00	(25.000000)	1	(6.78)	(6.78)	92.00	0.00	(1.66)	0.00	72,703.84
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
9504.T	(29,900)	JPY	891.300000	(27,265,810.00)	(26,649,870.00)		0.227000	ACT/365					0.00	0.00	615,922.82
JP3522200009	(29,900)	1.000000	911.900000	(27,265,810.00)	(27,265,810.00)	615,940.00	(25.000000)	1	(17.18)	(17.18)	92.00	0.00	0.00	0.00	615,922.82
COSMO ENERGY HOLDINGS CO., LTD. CMN															
5021.T	(7,500)	JPY	6,968.000000	(51,967,500.00)	(52,260,000.00)		0.227000	ACT/365					0.00	0.00	(292,532.75)
JP3298000005	(7,500)	1.000000	6,929.000000	(51,967,500.00)	(51,967,500.00)	(292,500.00)	(25.000000)	1	(32.75)	(32.75)	92.09	0.00	0.00	0.00	(292,532.75)
CUORIPS INC. CMN															
4894.T	(900)	JPY	4,870.000000	(4,149,000.00)	(4,383,000.00)		0.227000	ACT/365					0.00	0.00	(236,231.83)
JP3266030000	(900)	1.000000	4,610.000000	(4,149,000.00)	(4,149,000.00)	(234,000.00)	(1,986.111100)	1	(2,231.83)	(2,231.83)	92.00	0.00	0.00	0.00	(236,231.83)
CYBER AGENT LTD CMN															
4751.T	(11,800)	JPY	1,070.500000	(14,576,800.00)	(12,631,900.00)		0.227000	ACT/365					42,245.89	0.00	343,136.71
JP3311400000	(13,300)	1.000000	1,096.000000	(14,576,800.00)	(12,932,800.00)	300,900.00	(25.000000)	1	(9.19)	(9.19)	92.00	0.00	(1.04)	0.00	343,136.71
DAIHEN CORP. CMN															
6622.T	(1,900)	JPY	8,050.000000	(15,371,000.00)	(15,295,000.00)		0.227000	ACT/365					0.00	0.00	75,990.31
JP3497800007	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(15,371,000.00)	76,000.00	(25.000000)	1	(9.69)	(9.69)	92.00	0.00	0.00	0.00	75,990.31
DAIKIN INDUSTRIES CMN															
6367.T	(6,100)	JPY	19,125.000000	(67,176,000.00)	(116,662,500.00)		0.227000	ACT/365					(17,622.43)	0.00	(1,962,876.44)
JP3481800005	(3,600)	1.000000	18,806.112839	(67,176,000.00)	(114,717,288.32)	(1,945,211.68)	(25.000000)	1	(42.33)	(42.33)	92.00	0.00	(1.18)	0.00	(1,962,876.44)
DENA CMN															
2432.T	(8,100)	JPY	2,869.500000	(25,080,000.00)	(23,242,950.00)		0.227000	ACT/365					0.00	0.00	2,146,014.11
JP3548610009	(8,000)	1.000000	3,134.441965	(25,080,000.00)	(25,388,979.91)	2,146,029.92	(25.000000)	1	(15.80)	(15.80)	92.00	0.00	0.00	0.00	2,146,014.11
DENKA COMPANY LIMITED CMN															
4061.T	(600)	JPY	2,250.000000	(1,113,777.60)	(1,350,000.00)		0.227000	ACT/365					0.00	0.00	(10,015.27)
JP3549600009	(500)	1.000000	2,233.309040	(1,115,750.00)	(1,339,985.42)	(10,014.58)	(25.000000)	1	(0.69)	(0.69)	100.00	0.00	0.00	0.00	(10,015.27)
DENTSU GROUP CMN															
4324.T	(600)	JPY	3,698.000000	0.00	(2,218,800.00)		0.226996	ACT/365					0.00	0.00	6,755.33
JP3551520004	0	1.000000	3,709.258882	0.00	(2,225,555.33)	6,755.33	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	6,755.33
DMG MORI CO., LTD. CMN															
6141.T	(5,300)	JPY	2,498.000000	(13,477,900.00)	(13,239,400.00)		0.227000	ACT/365					0.00	0.00	(5,308.49)
JP3924800000	(5,300)	1.000000	2,543.000000	(13,477,900.00)	(13,477,900.00)	238,500.00	(25.000000)	1	(8.49)	(8.49)	92.00	(243,800.00)	0.00	0.00	(5,203.27)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
EBARA CORPORATION CMN															
6361.T	(600)	JPY	2,685.000000	0.00	(1,611,000.00)		0.226996	ACT/365					0.00	0.00	5,794.90
JP3166000004	0	1.000000	2,694.658169	0.00	(1,616,794.90)	5,794.90	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	5,794.90
EISAI CO., LTD. CMN															
4523.T	(8,900)	JPY	4,414.000000	(32,034,600.00)	(39,284,600.00)		0.227000	ACT/365					0.00	0.00	(643,049.67)
JP3160400002	(7,400)	1.000000	4,341.749497	(32,034,600.00)	(38,641,570.52)	(643,029.48)	(25.000000)	1	(20.19)	(20.19)	92.00	0.00	0.00	0.00	(643,049.67)
ENEOS HOLDINGS CMN															
5020.T	0	JPY	832.600000	(56,188,400.00)	0.00		0.227000	ACT/365					(695,177.19)	0.00	(695,212.60)
JP3386450005	(68,000)	1.000000	0.000000	(56,188,400.00)	0.00	0.00	(25.000000)	1	(35.41)	(35.41)	92.00	0.00	(35.41)	0.00	(695,212.60)
FANUC CORP. CMN															
6954.T	(2,900)	JPY	4,235.000000	(35,487,500.00)	(12,281,500.00)		0.227000	ACT/365					8,680.96	0.00	(165,341.40)
JP3802400006	(8,500)	1.000000	4,175.000000	(35,487,500.00)	(12,107,500.00)	(174,000.00)	(25.000000)	1	(22.36)	(22.36)	92.00	0.00	(26.09)	0.00	(165,341.40)
FERROTEC CORPORATION CMN															
6890.T	(8,700)	JPY	2,624.000000	(20,672,000.00)	(22,828,800.00)		0.227000	ACT/365					0.00	0.00	(361,629.72)
JP3802720007	(8,000)	1.000000	2,582.434863	(20,672,000.00)	(22,467,183.31)	(361,616.69)	(25.000000)	1	(13.03)	(13.03)	92.00	0.00	0.00	0.00	(361,629.72)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(14,500)	JPY	2,848.000000	(41,688,000.00)	(41,296,000.00)		0.227000	ACT/365					0.00	0.00	679,155.06
JP3166990006	(14,400)	1.000000	2,894.840092	(41,688,000.00)	(41,975,181.33)	679,181.33	(25.000000)	1	(26.27)	(26.27)	92.00	0.00	0.00	0.00	679,155.06
FREEE CMN															
4478.T	(10,000)	JPY	3,065.000000	(30,350,000.00)	(30,650,000.00)		0.227000	ACT/365					0.00	0.00	(301,532.47)
JP3826520003	(10,000)	1.000000	3,035.000000	(30,350,000.00)	(30,350,000.00)	(300,000.00)	(207.000000)	1	(1,532.47)	(1,532.47)	92.00	0.00	0.00	0.00	(301,532.47)
FUJITSU CMN															
6702.T	(1,000)	JPY	2,889.000000	0.00	(2,889,000.00)		0.226996	ACT/365					0.00	0.00	(12,486.99)
JP3818000006	0	1.000000	2,876.513014	0.00	(2,876,513.01)	(12,486.99)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(12,486.99)
GENDA INC. CMN															
9166.T	(1,100)	JPY	2,685.000000	(2,821,500.00)	(2,953,500.00)		0.227000	ACT/365					0.00	0.00	(132,476.13)
JP3386890002	(1,100)	1.000000	2,565.000000	(2,821,500.00)	(2,821,500.00)	(132,000.00)	(638.636300)	1	(476.13)	(476.13)	92.00	0.00	0.00	0.00	(132,490.95)
GS YUASA CMN															
6674.T	(1,900)	JPY	2,611.500000	(5,036,900.00)	(4,961,850.00)		0.227000	ACT/365					0.00	0.00	75,046.83
JP3385820000	(1,900)	1.000000	2,651.000000	(5,036,900.00)	(5,036,900.00)	75,050.00	(25.000000)	1	(3.17)	(3.17)	92.00	0.00	0.00	0.00	75,046.83
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(13,400)	JPY	3,870.000000	(50,509,500.00)	(51,858,000.00)		0.227000	ACT/365					(578,907.22)	0.00	(7,613,939.05)
JP3765150002	(15,100)	1.000000	3,345.000000	(50,509,500.00)	(44,823,000.00)	(7,035,000.00)	(25.000000)	1	(31.83)	(31.83)	92.00	0.00	(4.82)	0.00	(7,613,939.05)
HINO MOTORS LTD CMN															
7205.T	(76,400)	JPY	555.000000	(43,582,000.00)	(42,402,000.00)		0.227000	ACT/365					7,388.41	0.00	847,760.94
JP3792600003	(77,000)	1.000000	566.000000	(43,582,000.00)	(43,242,400.00)	840,400.00	(25.000000)	1	(27.46)	(27.46)	92.00	0.00	(0.32)	0.00	847,760.94

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
HIS CMN															
9603.T	(15,500)	JPY	1,423.000000	(18,194,400.00)	(22,056,500.00)		0.227000	ACT/365					0.00	0.00	286,980.85
JP3160740001	(12,600)	1.000000	1,441.556790	(18,194,400.00)	(22,344,130.25)	287,630.25	(152.976100)	1	(649.40)	(649.40)	92.00	0.00	0.00	0.00	286,980.85
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(3,000)	JPY	3,493.000000	(10,551,000.00)	(10,479,000.00)		0.227000	ACT/365					0.00	0.00	71,993.35
JP3787000003	(3,000)	1.000000	3,517.000000	(10,551,000.00)	(10,551,000.00)	72,000.00	(25.000000)	1	(6.65)	(6.65)	92.00	0.00	0.00	0.00	71,993.35
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(14,000)	JPY	813.600000	(11,676,000.00)	(11,390,400.00)		0.227000	ACT/365					0.00	0.00	285,592.64
JP3850200001	(14,000)	1.000000	834.000000	(11,676,000.00)	(11,676,000.00)	285,600.00	(25.000000)	1	(7.36)	(7.36)	92.00	0.00	0.00	0.00	285,592.64
HONDA MOTOR CMN															
7267.T	(4,800)	JPY	1,604.000000	(5,986,500.00)	(7,699,200.00)		0.227000	ACT/365					0.00	0.00	(274,147.28)
JP3854600008	(3,900)	1.000000	1,546.886768	(5,986,500.00)	(7,425,056.49)	(274,143.51)	(25.000000)	1	(3.77)	(3.77)	100.00	0.00	0.00	0.00	(274,147.28)
HORIBA LTD CMN															
6856.T	0	JPY	9,322.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(15,180.00)
JP3853000002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(15,180.00)	0.00	0.00	(15,173.45)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(95,600)	JPY	1,036.500000	(114,940,500.00)	(99,089,400.00)		0.227000	ACT/365					(112,593.79)	0.00	(208,266.22)
JP3142500002	(111,000)	1.000000	1,035.500000	(114,940,500.00)	(98,993,800.00)	(95,600.00)	(25.000000)	1	(72.43)	(72.43)	92.00	0.00	(10.19)	0.00	(208,266.22)
IHI CORPORATION CMN															
7013.T	0	JPY	8,610.000000	(2,776,219.53)	0.00		0.227000	ACT/365					97,824.81	0.00	97,823.16
JP3134800006	(300)	1.000000	0.000000	(2,793,300.00)	0.00	0.00	(25.000000)	1	(1.64)	(1.64)	100.00	0.00	(1.64)	0.00	97,823.16
INFORICH CMN															
9338.T	(1,300)	JPY	4,135.000000	(5,421,000.00)	(5,375,500.00)		0.227000	ACT/365					0.00	0.00	44,568.33
JP3153830009	(1,300)	1.000000	4,170.000000	(5,421,000.00)	(5,421,000.00)	45,500.00	(650.000000)	1	(931.67)	(931.67)	92.00	0.00	0.00	0.00	44,568.33
INFRENEER HOLDINGS INC. CMN															
5076.T	(11,900)	JPY	1,199.500000	(16,483,500.00)	(14,274,050.00)		0.227000	ACT/365					28,574.88	0.00	284,414.49
JP3153850007	(13,500)	1.000000	1,221.000000	(16,483,500.00)	(14,529,900.00)	255,850.00	(25.000000)	1	(10.39)	(10.39)	92.00	0.00	(2.03)	0.00	284,414.49
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	(5,300)	JPY	1,152.000000	(4,764,400.00)	(6,105,600.00)		0.227000	ACT/365					0.00	0.00	(200,695.50)
JP3244850008	(4,300)	1.000000	1,114.702956	(4,764,400.00)	(5,907,925.67)	(197,674.33)	(2,337.209300)	1	(3,021.16)	(3,021.16)	92.00	0.00	0.00	0.00	(200,695.50)
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	(5,400)	JPY	2,687.000000	(30,552,750.00)	(14,509,800.00)		0.227000	ACT/365					268,397.71	0.00	622,078.46
JP3894900004	(11,100)	1.000000	2,752.500000	(30,552,750.00)	(14,863,500.00)	353,700.00	(25.000000)	1	(19.25)	(19.25)	92.00	0.00	(13.54)	0.00	622,078.46
ITO EN, LTD.															
2593.T	(21,000)	JPY	3,426.000000	(73,611,200.00)	(71,946,000.00)		0.227000	ACT/365					0.00	0.00	2,362,208.30
JP3143000002	(20,800)	1.000000	3,538.488318	(73,611,200.00)	(74,308,254.69)	2,362,254.69	(25.000000)	1	(46.39)	(46.39)	92.00	0.00	0.00	0.00	2,362,208.30

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
IWATANI INTERNATIONAL CMN															
8088.T	(4,800)	JPY	1,767.000000	(8,815,100.00)	(8,481,600.00)		0.227000	ACT/365					(261.71)	0.00	153,332.74
JP3151600008	(4,900)	1.000000	1,799.000000	(8,815,100.00)	(8,635,200.00)	153,600.00	(25.000000)	1	(5.55)	(5.55)	92.00	0.00	(0.11)	0.00	153,332.74
JAPAN AIRPORT TERMINAL CMN															
9706.T	(10,500)	JPY	4,880.000000	(52,500,000.00)	(51,240,000.00)		0.227000	ACT/365					0.00	0.00	1,259,966.92
JP3699400002	(10,500)	1.000000	5,000.000000	(52,500,000.00)	(52,500,000.00)	1,260,000.00	(25.000000)	1	(33.08)	(33.08)	92.00	0.00	0.00	0.00	1,259,966.92
JFE HOLDINGS CMN															
5411.T	(93,200)	JPY	1,765.500000	(166,027,350.00)	(164,544,600.00)		0.227000	ACT/365					(11.57)	0.00	1,304,683.81
JP3386030005	(93,300)	1.000000	1,779.500000	(166,027,350.00)	(165,849,400.00)	1,304,800.00	(25.000000)	1	(104.62)	(104.62)	92.00	0.00	(0.11)	0.00	1,304,683.81
JGC HOLDINGS CMN															
1963.T	(50,800)	JPY	1,330.000000	(66,038,100.00)	(67,564,000.00)		0.227000	ACT/365					0.00	0.00	(728,593.44)
JP3667600005	(50,200)	1.000000	1,315.658429	(66,038,100.00)	(66,835,448.17)	(728,551.83)	(25.000000)	1	(41.61)	(41.61)	92.00	0.00	0.00	0.00	(728,593.44)
K'S HOLDINGS CMN															
8282.T	(37,900)	JPY	1,409.000000	(52,236,800.00)	(53,401,100.00)		0.227000	ACT/365					0.00	0.00	(36,256.25)
JP3277150003	(37,100)	1.000000	1,408.044239	(52,236,800.00)	(53,364,876.67)	(36,223.33)	(25.000000)	1	(32.92)	(32.92)	92.00	0.00	0.00	0.00	(36,256.25)
KADOKAWA CORPORATION CMN															
9468.T	(300)	JPY	3,230.000000	0.00	(969,000.00)		0.226996	ACT/365					0.00	0.00	(4,462.70)
JP3214350005	0	1.000000	3,215.124337	0.00	(964,537.30)	(4,462.70)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(4,462.70)
KAJIMA CMN															
1812.T	(83,700)	JPY	2,848.500000	(244,596,900.00)	(238,419,450.00)		0.227000	ACT/365					15,676.32	0.00	2,735,772.19
JP3210200006	(84,900)	1.000000	2,881.000000	(244,596,900.00)	(241,139,700.00)	2,720,250.00	(25.000000)	1	(154.13)	(154.13)	92.00	0.00	(2.68)	0.00	2,735,772.19
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	(2,100)	JPY	1,724.000000	(1,758,235.71)	(3,620,400.00)		0.227000	ACT/365					0.00	0.00	33,625.32
JP3228600007	(1,000)	1.000000	1,740.012599	(1,753,500.00)	(3,654,026.46)	33,626.46	(25.000000)	1	(1.14)	(1.14)	92.00	0.00	0.00	0.00	33,625.32
KAO CORP LTD CMN															
4452.T	(9,100)	JPY	6,206.000000	(57,492,000.00)	(56,474,600.00)		0.227000	ACT/365					0.00	0.00	936,131.15
JP3205800000	(9,000)	1.000000	6,386.479052	(57,492,000.00)	(58,116,959.38)	1,642,359.38	(25.000000)	1	(36.23)	(36.23)	92.00	(706,192.00)	0.00	0.00	936,435.94
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,100)	JPY	14,290.000000	(68,544,000.00)	(72,879,000.00)		0.227000	ACT/365					0.00	0.00	(4,351,677.49)
JP3211050004	(5,100)	1.000000	13,440.000000	(68,544,000.00)	(68,544,000.00)	(4,335,000.00)	(910.784300)	1	(16,677.49)	(16,677.49)	92.00	0.00	0.00	0.00	(4,351,677.49)
KINTETSU CORP CMN															
9041.T	(1,600)	JPY	3,321.000000	(5,296,000.00)	(5,313,600.00)		0.227000	ACT/365					0.00	0.00	(17,603.34)
JP3260800002	(1,600)	1.000000	3,310.000000	(5,296,000.00)	(5,296,000.00)	(17,600.00)	(25.000000)	1	(3.34)	(3.34)	92.00	0.00	0.00	0.00	(17,603.34)
KIRIN HOLDINGS COMPANY, LTD CMN															
2503.T	(59,700)	JPY	2,009.000000	(136,258,500.00)	(119,937,300.00)		0.227000	ACT/365					268,175.62	0.00	565,532.31
JP3258000003	(66,500)	1.000000	2,047.244063	(136,258,500.00)	(122,220,470.55)	2,283,170.55	(25.000000)	1	(85.86)	(85.86)	92.00	(1,985,728.00)	(12.52)	0.00	566,389.35

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(4,700)	JPY	5,998.000000	(29,281,000.00)	(28,190,600.00)		0.227000	ACT/365					0.00	0.00	835,265.55
JP3301100008	(4,700)	1.000000	6,230.000000	(29,281,000.00)	(29,281,000.00)	1,090,400.00	(25.000000)	1	(18.45)	(18.45)	92.00	(255,116.00)	0.00	0.00	835,375.66
KOBE BUSSAN CMN															
3038.T	0	JPY	3,416.000000	(12,728,000.00)	0.00		0.227000	ACT/365					9,173.33	0.00	9,165.31
JP3291200008	(3,700)	1.000000	0.000000	(12,728,000.00)	0.00	0.00	(25.000000)	1	(8.02)	(8.02)	92.00	0.00	(8.02)	0.00	9,165.31
KOBE STEEL CMN															
5406.T	(17,600)	JPY	1,580.000000	(28,106,200.00)	(27,808,000.00)		0.227000	ACT/365					(520.56)	0.00	(18,138.27)
JP3289800009	(17,800)	1.000000	1,579.000000	(28,106,200.00)	(27,790,400.00)	(17,600.00)	(25.000000)	1	(17.71)	(17.71)	92.00	0.00	(0.20)	0.00	(18,138.27)
KOSE CORPORATION. CMN															
4922.T	(200)	JPY	6,914.000000	(710,053.84)	(1,382,800.00)		0.227000	ACT/365					0.00	0.00	45,253.44
JP3283650004	(100)	1.000000	7,140.269185	(717,900.00)	(1,428,053.84)	45,253.84	(25.000000)	1	(0.40)	(0.40)	100.00	0.00	0.00	0.00	45,253.44
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(1,200)	JPY	3,214.000000	(3,907,200.00)	(3,856,800.00)		0.227000	ACT/365					0.00	0.00	37,517.54
JP3266190002	(1,200)	1.000000	3,256.000000	(3,907,200.00)	(3,907,200.00)	50,400.00	(25.000000)	1	(2.46)	(2.46)	92.00	(12,880.00)	0.00	0.00	37,518.33
KYORITSU MAINTENANCE CMN															
9616.T	(47,200)	JPY	2,906.000000	(133,539,600.00)	(137,163,200.00)		0.227000	ACT/365					0.00	0.00	1,056,611.61
JP3253900009	(45,600)	1.000000	2,928.387622	(133,539,600.00)	(138,219,895.76)	1,056,695.76	(25.000000)	1	(84.15)	(84.15)	92.00	0.00	0.00	0.00	1,056,611.61
LAND CMN															
8918.T	(619,200)	JPY	8.000000	(4,222,400.00)	(4,953,600.00)		0.227000	ACT/365					0.00	0.00	(617,738.96)
JP3968800007	(603,200)	1.000000	7.002411	(4,222,400.00)	(4,335,892.62)	(617,707.38)	(50.000000)	1	(31.58)	(31.58)	92.00	0.00	0.00	0.00	(617,738.96)
LIFEDRINK COMPANY CMN															
2585.T	(4,600)	JPY	2,253.000000	(10,687,800.00)	(10,363,800.00)		0.227000	ACT/365					(4,215.05)	0.00	92,378.21
JP3966680005	(4,700)	1.000000	2,274.000000	(10,687,800.00)	(10,460,400.00)	96,600.00	(25.000000)	1	(6.73)	(6.73)	92.00	0.00	(0.28)	0.00	92,378.21
MARUBENI CORPORATION CMN															
8002.T	(8,500)	JPY	2,361.500000	(20,336,250.00)	(20,072,750.00)		0.227000	ACT/365					0.00	0.00	263,487.19
JP3877600001	(8,500)	1.000000	2,392.500000	(20,336,250.00)	(20,336,250.00)	263,500.00	(25.000000)	1	(12.81)	(12.81)	92.00	0.00	0.00	0.00	263,487.19
MATSUKIYOCOCOKARA CMN															
3088.T	(55,300)	JPY	2,300.000000	(144,293,000.00)	(127,190,000.00)		0.227000	ACT/365					222,620.82	0.00	499,029.89
JP3869010003	(62,600)	1.000000	2,305.000000	(144,293,000.00)	(127,466,500.00)	276,500.00	(25.000000)	1	(90.92)	(90.92)	92.00	0.00	(13.13)	0.00	499,029.89
MEDLEY CMN															
4480.T	(700)	JPY	3,750.000000	(2,684,500.00)	(2,625,000.00)		0.227000	ACT/365					0.00	0.00	59,498.31
JP3921310003	(700)	1.000000	3,835.000000	(2,684,500.00)	(2,684,500.00)	59,500.00	(25.000000)	1	(1.69)	(1.69)	92.00	0.00	0.00	0.00	59,498.31
MERCARI CMN															
4385.T	(23,500)	JPY	1,720.500000	(36,218,600.00)	(40,431,750.00)		0.227000	ACT/365					0.00	0.00	1,530,753.80
JP3921290007	(20,200)	1.000000	1,785.639431	(36,218,600.00)	(41,962,526.62)	1,530,776.62	(25.000000)	1	(22.82)	(22.82)	92.00	0.00	0.00	0.00	1,530,753.80

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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.)															
JPY (Cont.)															
Short (Cont.)															
MITSUBISHI MOTORS CMN															
7211.T	(17,300)	JPY	509.400000	(9,853,100.00)	(8,812,620.00)		0.227000	ACT/365					22,519.92	0.00	423,873.71
JP3899800001	(18,500)	1.000000	532.600000	(9,853,100.00)	(9,213,980.00)	401,360.00	(25.000000)	1	(6.21)	(6.21)	92.00	0.00	(0.62)	0.00	423,873.71
MITSUI E&S CMN															
7003.T	0	JPY	1,689.000000	(3,868,200.00)	0.00		0.227000	ACT/365					165,559.34	0.00	165,556.91
JP3891600003	(2,100)	1.000000	0.000000	(3,868,200.00)	0.00	0.00	(25.000000)	1	(2.44)	(2.44)	92.00	0.00	(2.69)	0.00	165,556.91
MITSUI O.S.K. LINES LTD CMN															
9104.T	(6,200)	JPY	5,543.000000	0.00	(34,366,600.00)		0.226996	ACT/365					0.00	0.00	(11,133.25)
JP3362700001	0	1.000000	5,541.204314	0.00	(34,355,466.75)	(11,133.25)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(11,133.25)
MODEC CMN															
6269.T	(7,800)	JPY	3,520.000000	(26,091,000.00)	(27,456,000.00)		0.227000	ACT/365					0.00	0.00	(1,580,296.44)
JP3888250002	(7,800)	1.000000	3,345.000000	(26,091,000.00)	(26,091,000.00)	(1,365,000.00)	(25.000000)	1	(16.44)	(16.44)	92.00	(215,280.00)	0.00	0.00	(1,580,203.53)
MONEY FORWARD, INC. CMN															
3994.T	(5,500)	JPY	4,944.000000	(26,570,500.00)	(27,192,000.00)		0.227000	ACT/365					0.00	0.00	(621,516.74)
JP3869960009	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(26,570,500.00)	(621,500.00)	(25.000000)	1	(16.74)	(16.74)	92.00	0.00	0.00	0.00	(621,516.74)
MURATA MFG. CO., LTD. CMN															
6981.T	(3,300)	JPY	2,618.500000	0.00	(8,641,050.00)		0.226996	ACT/365					0.00	0.00	(304,041.94)
JP3914400001	0	1.000000	2,526.366078	0.00	(8,337,008.06)	(304,041.94)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(304,041.94)
NABTESCO CMN															
6268.T	(2,700)	JPY	2,855.500000	(9,266,400.00)	(7,709,850.00)		0.227000	ACT/365					(3,059.70)	0.00	(252,755.54)
JP3651210001	(3,300)	1.000000	2,808.000000	(9,266,400.00)	(7,581,600.00)	(128,250.00)	(25.000000)	1	(5.84)	(5.84)	92.00	(121,440.00)	(1.52)	0.00	(252,703.13)
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(9,500)	JPY	1,998.000000	(15,198,900.00)	(18,981,000.00)		0.227000	ACT/365					0.00	0.00	(2,203,084.74)
JP3651400008	(8,700)	1.000000	1,766.168138	(15,198,900.00)	(16,778,597.31)	(2,202,402.69)	(186.494200)	1	(682.05)	(682.05)	92.00	0.00	0.00	0.00	(2,203,084.74)
NEC CORPORATION CMN															
6701.T	(1,200)	JPY	13,605.000000	(35,672,000.00)	(16,326,000.00)		0.227000	ACT/365					198,764.48	0.00	336,742.00
JP3733000008	(2,600)	1.000000	13,720.000000	(35,672,000.00)	(16,464,000.00)	138,000.00	(25.000000)	1	(22.48)	(22.48)	92.00	0.00	(19.07)	0.00	336,742.00
NEXON CO.LTD. CMN															
3659.T	(8,300)	JPY	2,227.500000	(24,002,650.00)	(18,488,250.00)		0.227000	ACT/365					227,136.73	0.00	1,299,601.60
JP3758190007	(10,100)	1.000000	2,376.500000	(24,002,650.00)	(19,724,950.00)	1,236,700.00	(25.000000)	1	(15.12)	(15.12)	92.00	(164,220.00)	(4.38)	0.00	1,299,644.19
NEXTAGE CO. LTD. CMN															
3186.T	0	JPY	1,473.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(677,028.00)
JP3758210003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(677,028.00)	0.00	0.00	(676,913.60)
NIHON KOHDEN CORP. CMN															
6849.T	(24,100)	JPY	2,095.500000	(51,959,600.00)	(50,501,550.00)		0.227000	ACT/365					0.00	0.00	1,458,017.26
JP3706800004	(24,100)	1.000000	2,156.000000	(51,959,600.00)	(51,959,600.00)	1,458,050.00	(25.000000)	1	(32.74)	(32.74)	92.00	0.00	0.00	0.00	1,458,017.26

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:49 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NIPPON ELEC GLASS CO LTD															
5214.T	(22,800)	JPY	3,478.000000	(76,858,800.00)	(79,298,400.00)		0.227000	ACT/365					0.00	0.00	(3,839,800.42)
JP3733400000	(22,800)	1.000000	3,371.000000	(76,858,800.00)	(76,858,800.00)	(2,439,600.00)	(25.000000)	1	(48.43)	(48.43)	92.05	(1,400,151.99)	0.00	0.00	(3,839,196.11)
NIPPON STEEL CMN															
5401.T	(4,300)	JPY	3,110.000000	(25,456,000.00)	(13,373,000.00)		0.227000	ACT/365					172,846.01	0.00	482,429.97
JP3381000003	(8,000)	1.000000	3,182.000000	(25,456,000.00)	(13,682,600.00)	309,600.00	(25.000000)	1	(16.04)	(16.04)	92.00	0.00	(10.73)	0.00	482,429.97
NISSAN MOTOR CMN															
7201.T	(33,300)	JPY	479.600000	(29,664,000.00)	(15,970,680.00)		0.227000	ACT/365					323,861.90	0.00	337,163.20
JP3672400003	(61,800)	1.000000	480.000000	(29,664,000.00)	(15,984,000.00)	13,320.00	(25.000000)	1	(18.69)	(18.69)	92.00	0.00	(8.67)	0.00	337,163.20
NOMURA MICRO SCIENCE CMN															
6254.T	(46,200)	JPY	2,890.000000	(141,433,200.00)	(133,518,000.00)		0.227000	ACT/365					(7,159,518.41)	0.00	(33,913,421.71)
JP3762950008	(61,200)	1.000000	2,311.000000	(141,433,200.00)	(106,768,200.00)	(26,749,800.00)	(128.594700)	1	(4,103.29)	(4,103.29)	92.00	0.00	(1,823.46)	0.00	(33,913,492.38)
OJI HOLDINGS CMN															
3861.T	(54,700)	JPY	604.900000	(36,548,050.00)	(33,088,030.00)		0.227000	ACT/365					(2,847.92)	0.00	(46,630.95)
JP3174410005	(60,500)	1.000000	604.100000	(36,548,050.00)	(33,044,270.00)	(43,760.00)	(25.000000)	1	(23.03)	(23.03)	92.00	0.00	(2.21)	0.00	(46,630.95)
OLYMPUS CMN															
7733.T	(9,400)	JPY	2,344.000000	(51,676,900.00)	(22,033,600.00)		0.227000	ACT/365					411,616.26	0.00	660,683.69
JP3201200007	(21,800)	1.000000	2,370.500000	(51,676,900.00)	(22,282,700.00)	249,100.00	(25.000000)	1	(32.56)	(32.56)	92.00	0.00	(30.89)	0.00	660,683.69
OMRON CORPORATION CMN															
6645.T	(20,300)	JPY	5,133.000000	(160,590,000.00)	(104,199,900.00)		0.227000	ACT/365					1,866,146.45	0.00	6,332,045.25
JP3197800000	(30,000)	1.000000	5,353.000000	(160,590,000.00)	(108,665,900.00)	4,466,000.00	(25.000000)	1	(101.19)	(101.19)	92.00	0.00	(44.34)	0.00	6,332,045.25
ORGANO CORPORATION CMN															
6368.T	(7,000)	JPY	8,630.000000	(56,580,000.00)	(60,410,000.00)		0.227000	ACT/365					0.00	0.00	(2,970,091.55)
JP3201600008	(6,900)	1.000000	8,205.706300	(56,580,000.00)	(57,439,944.10)	(2,970,055.90)	(25.000000)	1	(35.65)	(35.65)	92.00	0.00	0.00	0.00	(2,970,091.55)
ORIENTAL LAND CO CMN															
4661.T	(25,900)	JPY	3,483.000000	(65,360,200.00)	(90,209,700.00)		0.227000	ACT/365					0.00	0.00	(1,323,170.50)
JP3198900007	(19,100)	1.000000	3,431.913926	(65,360,200.00)	(88,886,570.69)	(1,323,129.31)	(25.000000)	1	(41.19)	(41.19)	92.00	0.00	0.00	0.00	(1,323,170.50)
OSAKA GAS CO., LTD. CMN															
9532.T	(18,600)	JPY	3,417.000000	(64,356,000.00)	(63,556,200.00)		0.227000	ACT/365					0.00	0.00	799,759.45
JP3180400008	(18,600)	1.000000	3,460.000000	(64,356,000.00)	(64,356,000.00)	799,800.00	(25.000000)	1	(40.55)	(40.55)	92.00	0.00	0.00	0.00	799,759.45
PLAID INC. (JAPAN) CMN															
4165.T	(3,600)	JPY	965.000000	0.00	(3,474,000.00)		0.226996	ACT/365					0.00	0.00	82,568.81
JP3833270006	0	1.000000	987.935780	0.00	(3,556,568.81)	82,568.81	(250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	82,568.81
POLA ORBIS HOLDINGS CMN															
4927.T	(1,200)	JPY	1,413.000000	(1,000,300.00)	(1,695,600.00)		0.227000	ACT/365					0.00	0.00	(7,660.63)
JP3855900001	(700)	1.000000	1,423.253336	(1,000,300.00)	(1,707,904.00)	12,304.00	(25.000000)	1	(0.63)	(0.63)	92.00	(19,964.00)	0.00	0.00	(7,652.01)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:49 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
RAKUTEN BANK CMN															
5838.T	(1,800)	JPY	4,450.000000	(8,398,000.00)	(8,010,000.00)		0.227000	ACT/365					2,871.46	0.00	(51,133.83)
JP3967220009	(1,900)	1.000000	4,420.000000	(8,398,000.00)	(7,956,000.00)	(54,000.00)	(25.000000)	1	(5.29)	(5.29)	92.00	0.00	(0.50)	0.00	(51,133.83)
RAKUTEN GROUP CMN															
4755.T	(1,500)	JPY	870.200000	0.00	(1,305,300.00)		0.226996	ACT/365					0.00	0.00	945.09
JP3967200001	0	1.000000	870.830059	0.00	(1,306,245.09)	945.09	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	945.09
RESORTTRUST INC CMN															
4681.T	(23,700)	JPY	3,121.000000	(71,637,600.00)	(73,967,700.00)		0.227000	ACT/365					0.00	0.00	464,273.21
JP3974450003	(22,800)	1.000000	3,140.591492	(71,637,600.00)	(74,432,018.35)	464,318.35	(25.000000)	1	(45.14)	(45.14)	92.05	0.00	0.00	0.00	464,273.21
RINNAI CORP. CMN															
5947.T	(17,200)	JPY	3,237.000000	(60,291,500.00)	(55,676,400.00)		0.227000	ACT/365					40,027.23	0.00	418,389.24
JP3977400005	(18,500)	1.000000	3,259.000000	(60,291,500.00)	(56,054,800.00)	378,400.00	(25.000000)	1	(37.99)	(37.99)	92.04	0.00	(4.69)	0.00	418,389.24
ROHM CO LTD ORD CMN															
6963.T	(4,900)	JPY	1,564.500000	0.00	(7,666,050.00)		0.226996	ACT/365					0.00	0.00	(160,087.92)
JP3982800009	0	1.000000	1,531.828996	0.00	(7,505,962.08)	(160,087.92)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(160,087.92)
RORZE CMN															
6323.T	(1,400)	JPY	1,610.500000	0.00	(2,254,700.00)		0.226996	ACT/365					0.00	0.00	(51,993.18)
JP3982200002	0	1.000000	1,573.362011	0.00	(2,202,706.81)	(51,993.18)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(51,993.18)
ROUND ONE CORP CMN															
4680.T	0	JPY	1,251.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(3,312.00)
JP3966800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	92.00	(3,312.00)	0.00	0.00	(3,310.57)
SAKURA INTERNET INC. CMN															
3778.T	(200)	JPY	4,710.000000	0.00	(942,000.00)		0.226996	ACT/365					0.00	0.00	(16,560.16)
JP3317300006	0	1.000000	4,627.199212	0.00	(925,439.84)	(16,560.16)	(1,200.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(16,560.16)
SANKYO CO., LTD.															
6417.T	(7,900)	JPY	2,145.500000	(12,768,000.00)	(16,949,450.00)		0.227000	ACT/365					0.00	0.00	(111,022.64)
JP3326410002	(6,000)	1.000000	2,131.447520	(12,768,000.00)	(16,838,435.40)	(111,014.60)	(25.000000)	1	(8.05)	(8.05)	92.00	0.00	0.00	0.00	(111,022.64)
SANRIO CO LTD															
8136.T	(8,200)	JPY	5,521.000000	(60,386,000.00)	(45,272,200.00)		0.227000	ACT/365					(19,873.50)	0.00	135,888.45
JP3343200006	(10,900)	1.000000	5,540.000000	(60,386,000.00)	(45,428,000.00)	155,800.00	(25.000000)	1	(38.05)	(38.05)	92.00	0.00	(11.65)	0.00	135,888.45
SAPPORO HOLDINGS CMN															
2501.T	(1,600)	JPY	7,799.000000	(14,972,400.00)	(12,478,400.00)		0.227000	ACT/365					95,598.09	0.00	839,876.65
JP3320800000	(1,800)	1.000000	8,318.000000	(14,972,400.00)	(13,308,800.00)	830,400.00	(25.000000)	1	(9.43)	(9.43)	92.00	(86,112.00)	(1.51)	0.00	839,913.82
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(43,200)	JPY	2,174.000000	(93,138,300.00)	(93,916,800.00)		0.227000	ACT/365					1,836.14	0.00	(991,822.55)
JP3323040000	(43,300)	1.000000	2,151.000000	(93,138,300.00)	(92,923,200.00)	(993,600.00)	(25.000000)	1	(58.69)	(58.69)	92.46	0.00	(0.27)	0.00	(991,822.55)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SBI SUMISHIN NET BANK CMN															
7163.T	(5,700)	JPY	3,780.000000	(22,740,000.00)	(21,546,000.00)		0.227000	ACT/365					(3,074.10)	0.00	53,911.57
JP3400650002	(6,000)	1.000000	3,790.000000	(22,740,000.00)	(21,603,000.00)	57,000.00	(25.000000)	1	(14.33)	(14.33)	92.00	0.00	(0.96)	0.00	53,911.57
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(14,100)	JPY	3,065.000000	(42,141,200.00)	(43,216,500.00)		0.227000	ACT/365					0.00	0.00	153,893.54
JP3419050004	(13,700)	1.000000	3,075.916319	(42,141,200.00)	(43,370,420.10)	153,920.10	(25.000000)	1	(26.55)	(26.55)	92.00	0.00	0.00	0.00	153,893.54
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,660.500000	(9,553,378.99)	0.00		0.227000	ACT/365					54,435.92	0.00	54,429.58
JP3419400001	(3,500)	1.000000	0.000000	(9,502,500.00)	0.00	0.00	(25.000000)	1	(6.34)	(6.34)	100.00	0.00	(8.09)	0.00	54,429.58
SEKISUI HOUSE, LTD. CMN															
1928.T	(18,600)	JPY	3,752.000000	(74,505,400.00)	(69,787,200.00)		0.227000	ACT/365					10,530.29	0.00	568,483.34
JP3420600003	(19,700)	1.000000	3,782.000000	(74,505,400.00)	(70,345,200.00)	558,000.00	(25.000000)	1	(46.95)	(46.95)	92.00	0.00	(3.07)	0.00	568,483.34
SHIMANO CORPORATION CMN															
7309.T	(200)	JPY	20,755.000000	(4,278,000.00)	(4,151,000.00)		0.227000	ACT/365					0.00	0.00	112,783.30
JP3358000002	(200)	1.000000	21,390.000000	(4,278,000.00)	(4,278,000.00)	127,000.00	(25.000000)	1	(2.70)	(2.70)	92.00	(14,214.00)	0.00	0.00	112,789.44
SHINKO ELEC IND CO LTD CMN															
6967.T	(5,500)	JPY	5,870.000000	(10,839,500.00)	(32,285,000.00)		0.227000	ACT/365					0.00	0.00	(810,148.22)
JP3375800004	(1,900)	1.000000	5,722.701566	(10,839,500.00)	(31,474,858.61)	(810,141.39)	(25.000000)	1	(6.83)	(6.83)	92.00	0.00	0.00	0.00	(810,148.22)
SHISEIDO CO., LTD. CMN															
4911.T	(37,300)	JPY	2,731.000000	(102,821,850.00)	(101,866,300.00)		0.227000	ACT/365					0.00	0.00	1,343,564.23
JP3351600006	(36,900)	1.000000	2,785.890859	(102,821,850.00)	(103,913,729.02)	2,047,429.02	(25.000000)	1	(64.79)	(64.79)	92.00	(703,800.00)	0.00	0.00	1,343,867.99
SOFTBANK GROUP CORP. CMN															
9984.T	(400)	JPY	9,345.000000	0.00	(3,738,000.00)		0.226996	ACT/365					0.00	0.00	43,054.22
JP3436100006	0	1.000000	9,452.635539	0.00	(3,781,054.22)	43,054.22	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	43,054.22
SOJITZ CORPORATION CMN															
2768.T	(2,600)	JPY	3,215.000000	(8,429,200.00)	(8,359,000.00)		0.227000	ACT/365					0.00	0.00	70,194.69
JP3663900003	(2,600)	1.000000	3,242.000000	(8,429,200.00)	(8,429,200.00)	70,200.00	(25.000000)	1	(5.31)	(5.31)	92.00	0.00	0.00	0.00	70,194.69
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(5,700)	JPY	6,215.000000	(35,037,900.00)	(35,425,500.00)		0.227000	ACT/365					0.00	0.00	(387,622.08)
JP3164630000	(5,700)	1.000000	6,147.000000	(35,037,900.00)	(35,037,900.00)	(387,600.00)	(25.000000)	1	(22.08)	(22.08)	92.00	0.00	0.00	0.00	(387,622.08)
SUBARU CORPORATION CMN															
7270.T	0	JPY	2,784.000000	(4,231,500.00)	0.00		0.227000	ACT/365					47,278.04	0.00	47,275.38
JP3814800003	(1,500)	1.000000	0.000000	(4,231,500.00)	0.00	0.00	(25.000000)	1	(2.67)	(2.67)	92.00	0.00	(4.62)	0.00	47,275.38
SUMCO CMN															
3436.T	(13,300)	JPY	1,200.500000	0.00	(15,966,650.00)		0.226996	ACT/365					0.00	0.00	(602,848.71)
JP3322930003	0	1.000000	1,155.173029	0.00	(15,363,801.29)	(602,848.71)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(602,848.71)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SUMITOMO CORPORATION CMN															
8053.T	(2,900)	JPY	3,426.000000	(12,340,800.00)	(9,935,400.00)		0.227000	ACT/365					(2,756.14)	0.00	3,036.08
JP3404600003	(3,600)	1.000000	3,428.000000	(12,340,800.00)	(9,941,200.00)	5,800.00	(25.000000)	1	(7.78)	(7.78)	92.00	0.00	(1.51)	0.00	3,036.08
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(49,400)	JPY	556.000000	(26,798,800.00)	(27,466,400.00)		0.227000	ACT/365					0.00	0.00	335,717.89
JP3495000006	(47,600)	1.000000	562.796251	(26,798,800.00)	(27,802,134.78)	335,734.78	(25.000000)	1	(16.89)	(16.89)	92.00	0.00	0.00	0.00	335,717.89
SUMITOMO METAL MNG CMN															
5713.T	(3,800)	JPY	3,625.000000	(13,729,400.00)	(13,775,000.00)		0.227000	ACT/365					0.00	0.00	(45,608.65)
JP3402600005	(3,800)	1.000000	3,613.000000	(13,729,400.00)	(13,729,400.00)	(45,600.00)	(25.000000)	1	(8.65)	(8.65)	92.00	0.00	0.00	0.00	(45,608.65)
SUNWELS CMN															
9229.T	(4,300)	JPY	701.000000	(1,917,000.00)	(3,014,300.00)		0.227000	ACT/365					0.00	0.00	23,076.47
JP3324410004	(2,700)	1.000000	706.424920	(1,917,000.00)	(3,037,627.15)	23,327.15	(500.000000)	1	(250.68)	(250.68)	92.00	0.00	0.00	0.00	23,076.47
TAIHEIYO CEMENT CORPORATION CMN															
5233.T	(27,900)	JPY	3,490.000000	(100,077,300.00)	(97,371,000.00)		0.227000	ACT/365					0.00	0.00	2,706,236.94
JP3449020001	(27,900)	1.000000	3,587.000000	(100,077,300.00)	(100,077,300.00)	2,706,300.00	(25.000000)	1	(63.06)	(63.06)	92.10	0.00	0.00	0.00	2,706,236.94
TAIYO YUDEN CMN															
6976.T	(17,100)	JPY	2,339.500000	(37,665,400.00)	(40,005,450.00)		0.227000	ACT/365					0.00	0.00	(1,218,496.64)
JP3452000007	(16,600)	1.000000	2,268.244274	(37,665,400.00)	(38,786,977.09)	(1,218,472.91)	(25.000000)	1	(23.73)	(23.73)	92.00	0.00	0.00	0.00	(1,218,496.64)
TAKASHIMAYA CO LTD CMN															
8233.T	(5,200)	JPY	1,238.500000	(8,216,000.00)	(6,440,200.00)		0.227000	ACT/365					23,594.73	0.00	156,189.55
JP3456000003	(6,500)	1.000000	1,264.000000	(8,216,000.00)	(6,572,800.00)	132,600.00	(25.000000)	1	(5.18)	(5.18)	92.00	0.00	(1.42)	0.00	156,189.55
TAZMO CO., LTD. CMN															
6266.T	(1,100)	JPY	2,232.000000	0.00	(2,455,200.00)		0.226996	ACT/365					0.00	0.00	(8,659.04)
JP3468000009	0	1.000000	2,224.128149	0.00	(2,446,540.96)	(8,659.04)	(550.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(8,659.04)
TDK CORP CMN															
6762.T	0	JPY	2,046.500000	(3,535,120.20)	0.00		0.227000	ACT/365					90,476.88	0.00	90,474.58
JP3538800008	(1,700)	1.000000	0.000000	(3,523,250.00)	0.00	0.00	(25.000000)	1	(2.30)	(2.30)	92.00	0.00	(2.30)	0.00	90,474.58
TEIJIN LTD CMN															
3401.T	(9,400)	JPY	1,318.500000	(7,225,200.00)	(12,393,900.00)		0.227000	ACT/365					0.00	0.00	134,000.75
JP3544000007	(5,400)	1.000000	1,332.755883	(7,225,200.00)	(12,527,905.30)	134,005.30	(25.000000)	1	(4.55)	(4.55)	92.00	0.00	0.00	0.00	134,000.75
TERUMO CORP CMN															
4543.T	0	JPY	3,003.000000	(29,089,000.00)	0.00		0.227000	ACT/365					468,989.82	0.00	468,971.49
JP3546800008	(9,500)	1.000000	0.000000	(29,089,000.00)	0.00	0.00	(25.000000)	1	(18.33)	(18.33)	92.00	0.00	(28.87)	0.00	468,971.49
THK CMN															
6481.T	(700)	JPY	3,714.000000	(9,200,000.00)	(2,599,800.00)		0.227000	ACT/365					(24,532.13)	0.00	(79,249.92)
JP3539250005	(2,500)	1.000000	3,680.000000	(9,200,000.00)	(2,576,000.00)	(23,800.00)	(25.000000)	1	(5.80)	(5.80)	92.00	(30,912.00)	(5.57)	0.00	(79,241.91)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TOHO GAS CO., LTD. CMN															
9533.T	(600)	JPY	4,178.000000	(2,550,600.00)	(2,506,800.00)		0.227000	ACT/365					0.00	0.00	43,798.39
JP3600200004	(600)	1.000000	4,251.000000	(2,550,600.00)	(2,550,600.00)	43,800.00	(25.000000)	1	(1.61)	(1.61)	92.00	0.00	0.00	0.00	43,798.39
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(16,600)	JPY	1,153.000000	(16,485,400.00)	(19,139,800.00)		0.227000	ACT/365					0.00	0.00	498,184.68
JP3605400005	(13,900)	1.000000	1,183.011751	(16,485,400.00)	(19,637,995.07)	498,195.07	(25.000000)	1	(10.39)	(10.39)	92.00	0.00	0.00	0.00	498,184.68
TOKYO ELECTRON LTD CMN															
8035.T	(100)	JPY	27,100.000000	0.00	(2,710,000.00)		0.226996	ACT/365					0.00	0.00	(176,164.71)
JP3571400005	0	1.000000	25,338.352900	0.00	(2,533,835.29)	(176,164.71)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(176,164.71)
TOKYO KEIKI INC. CMN															
7721.T	(1,000)	JPY	3,160.000000	(3,240,000.00)	(3,160,000.00)		0.227000	ACT/365					0.00	0.00	79,984.64
JP3624000000	(1,000)	1.000000	3,240.000000	(3,240,000.00)	(3,240,000.00)	80,000.00	(40.000000)	1	(15.36)	(15.36)	92.00	0.00	0.00	0.00	79,984.64
TOPCON CMN															
7732.T	(4,800)	JPY	2,753.000000	(13,624,800.00)	(13,214,400.00)		0.227000	ACT/365					0.00	0.00	410,391.41
JP3630400004	(4,800)	1.000000	2,838.500000	(13,624,800.00)	(13,624,800.00)	410,400.00	(25.000000)	1	(8.59)	(8.59)	92.00	0.00	0.00	0.00	410,391.41
TOPPAN PRINTING CO LTD CMN															
7911.T	(2,600)	JPY	4,189.000000	(8,838,900.00)	(10,891,400.00)		0.227000	ACT/365					0.00	0.00	35,358.71
JP3629000005	(2,100)	1.000000	4,202.601646	(8,838,900.00)	(10,926,764.28)	35,364.28	(25.000000)	1	(5.57)	(5.57)	92.00	0.00	0.00	0.00	35,358.71
TOWA CORP CMN															
6315.T	(4,300)	JPY	1,739.000000	0.00	(7,477,700.00)		0.226996	ACT/365					0.00	0.00	(121,978.15)
JP3555700008	0	1.000000	1,710.632988	0.00	(7,355,721.85)	(121,978.15)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(121,978.15)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(25,900)	JPY	2,366.000000	(67,141,350.00)	(61,279,400.00)		0.227000	ACT/365					7,737.68	0.00	1,056,645.37
JP3613400005	(27,900)	1.000000	2,406.500000	(67,141,350.00)	(62,328,350.00)	1,048,950.00	(25.000000)	1	(42.31)	(42.31)	92.00	0.00	(3.03)	0.00	1,056,645.37
TOYOTA INDUSTRIES CMN															
6201.T	(16,500)	JPY	12,760.000000	(238,002,500.00)	(210,540,000.00)		0.227000	ACT/365					259,844.55	0.00	1,992,194.57
JP3634600005	(18,500)	1.000000	12,865.000000	(238,002,500.00)	(212,272,500.00)	1,732,500.00	(25.000000)	1	(149.97)	(149.97)	92.00	0.00	(23.16)	0.00	1,992,194.57
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(16,500)	JPY	1,897.000000	(23,095,800.00)	(31,300,500.00)		0.227000	ACT/365					0.00	0.00	(1,018,017.17)
JP3802680003	(12,600)	1.000000	1,835.565609	(23,095,800.00)	(30,286,832.55)	(1,013,667.45)	(710.119000)	1	(4,349.72)	(4,349.72)	92.00	0.00	0.00	0.00	(1,018,017.17)
UBE INDUSTRIES LTD CMN															
4208.T	(1,900)	JPY	2,404.000000	(1,931,574.44)	(4,567,600.00)		0.227000	ACT/365					0.00	0.00	2,227.06
JP3158800007	(800)	1.000000	2,405.172787	(1,928,400.00)	(4,569,828.30)	2,228.30	(25.000000)	1	(1.24)	(1.24)	100.00	0.00	0.00	0.00	2,227.06
ULVAC, INC. CMN															
6728.T	(1,100)	JPY	6,315.000000	(4,316,200.00)	(6,946,500.00)		0.227000	ACT/365					0.00	0.00	(164,862.98)
JP3126190002	(700)	1.000000	6,165.127033	(4,316,200.00)	(6,781,639.74)	(164,860.26)	(25.000000)	1	(2.72)	(2.72)	92.00	0.00	0.00	0.00	(164,862.98)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
UNICHARM CMN															
8113.T	(19,500)	JPY	1,268.000000	(28,264,250.00)	(24,726,000.00)		0.227000	ACT/365					86,369.37	0.00	556,701.56
JP3951600000	(21,700)	1.000000	1,302.500000	(28,264,250.00)	(25,398,750.00)	672,750.00	(25.000000)	1	(17.81)	(17.81)	92.00	(202,400.00)	(3.10)	0.00	556,754.04
WELCIA HOLDINGS CMN															
3141.T	(600)	JPY	2,043.500000	(1,232,100.00)	(1,226,100.00)		0.227000	ACT/365					0.00	0.00	5,999.22
JP3274280001	(600)	1.000000	2,053.500000	(1,232,100.00)	(1,232,100.00)	6,000.00	(25.000000)	1	(0.78)	(0.78)	92.00	0.00	0.00	0.00	5,999.22
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,794.000000	(12,691,000.00)	0.00		0.227000	ACT/365					(149,934.61)	0.00	(149,942.61)
JP3154750008	(7,000)	1.000000	0.000000	(12,691,000.00)	0.00	0.00	(25.000000)	1	(8.00)	(8.00)	92.00	0.00	(8.00)	0.00	(149,942.61)
YAMAHA CORPORATION CMN															
7951.T	(51,600)	JPY	1,104.000000	(57,943,350.00)	(56,966,400.00)		0.227000	ACT/365					0.00	0.00	1,305,492.13
JP3942600002	(51,300)	1.000000	1,129.300943	(57,943,350.00)	(58,271,928.64)	1,305,528.64	(25.000000)	1	(36.51)	(36.51)	92.00	0.00	0.00	0.00	1,305,492.13
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(8,300)	JPY	4,268.000000	(18,301,500.00)	(35,424,400.00)		0.227000	ACT/365					0.00	0.00	(1,832,105.50)
JP3932000007	(4,500)	1.000000	4,047.265787	(18,301,500.00)	(33,592,306.03)	(1,832,093.97)	(25.000000)	1	(11.53)	(11.53)	92.00	0.00	0.00	0.00	(1,832,105.50)
TOTAL Short				(4,619,399,570.31)	(4,375,954,300.00)								(2,079,542.64)	0.00	(24,457,411.37)
				(4,619,355,810.00)	(4,361,306,752.19)	(14,647,547.81)			(38,242.93)	(38,242.93)		(7,692,077.99)	(2,243.59)	0.00	(24,454,535.89)
TOTAL JPY				(794,158,820.32)	(583,248,540.00)				(88,233.06)	(88,233.06)		(2,266,337.99)	(9,943.78)	0.00	(38,626,748.90)
				(794,115,060.00)	(545,965,775.49)	(37,282,764.51)								0.00	(38,626,748.90)
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(151,029)	NZD	12.050000	(1,803,868.02)	(1,819,899.45)		4.250000	ACT/365					0.00	0.00	80,030.61
NZIFTE0003S3	(145,885)	1.000000	12.577347	(1,837,094.72)	(1,899,544.15)	79,644.70	(35.000000)	1	196.61	385.91	100.00	0.00	0.00	0.00	80,030.61
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,200	SGD	6.940000	482,976.00	487,188.00		2.835200	ACT/365					0.00	0.00	6,823.40
SG1U68934629	70,200	1.000000	6.840000	480,168.00	480,168.00	7,020.00	20.000000	1	(39.94)	(196.60)	100.00	0.00	0.00	0.00	6,823.40
OCBC LTD CMN															
OCBC.SI	37,100	SGD	16.850000	868,268.00	625,135.00		2.835200	ACT/365					1,561.91	0.00	7,139.93
SG1S04926220	52,400	1.000000	16.690000	874,556.00	619,199.00	5,936.00	20.000000	1	(72.69)	(357.98)	100.00	0.00	(115.72)	0.00	7,139.93
SINGAPORE EXCHANGE LTD CMN															
SGXL.SI	110,100	SGD	12.630000	1,372,947.00	1,390,563.00		2.835200	ACT/365					0.00	0.00	(12,684.92)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(12,111.00)	20.000000	1	(116.48)	(573.92)	100.00	0.00	0.00	0.00	(12,684.92)

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066831553 (Cont.)															
SGD (Cont.)															
Long (Cont.)															
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.070000	163,152.00	162,096.00		2.835200	ACT/365					0.00	0.00	(594.58)
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	(528.00)	20.000000	1	(13.53)	(66.58)	100.00	0.00	0.00	0.00	(594.58)
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	2,700	SGD	37.050000	530,410.00	100,035.00		2.835200	ACT/365					5,741.54	0.00	7,469.85
SG1M31001969	14,500	1.000000	36.330000	526,785.00	98,091.00	1,944.00	20.000000	1	(43.83)	(215.69)	100.00	0.00	(190.77)	0.00	7,469.85
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	36,000	SGD	3.100000	112,840.00	111,600.00		2.835200	ACT/365					0.41	0.00	(45.78)
SG1T56930848	36,400	1.000000	3.100000	112,840.00	111,600.00	0.00	20.000000	1	(9.38)	(46.19)	100.00	0.00	(0.51)	0.00	(45.78)
TOTAL Long				3,530,593.00	2,876,617.00	2,261.00							7,303.86	0.00	8,107.90
				3,559,647.00	2,874,356.00				(295.85)	(1,456.96)		0.00	(307.00)	0.00	8,107.90
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(76,400)	SGD	0.770000	0.00	(58,828.00)		2.860170	ACT/365					0.00	0.00	(46.91)
SGXE21576413	0	1.000000	0.769386	0.00	(58,781.09)	(46.91)	(20.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(46.91)
SATS LTD CMN															
SATS.SI	(156,900)	SGD	3.660000	(577,024.00)	(574,254.00)		2.835200	ACT/365					0.00	0.00	(2,930.83)
SG1I52882764	(156,800)	1.000000	3.640031	(570,752.00)	(571,120.82)	(3,133.18)	(20.000000)	1	41.17	202.34	100.00	0.00	0.00	0.00	(2,930.83)
SEATRIUM LIMITED CMN															
SEAT.SI	(245,500)	SGD	2.250000	(361,788.00)	(552,375.00)		2.835200	ACT/365					0.00	0.00	(31,263.90)
SGXE34184239	(165,200)	1.000000	2.122466	(343,551.74)	(521,065.42)	(31,309.58)	(121.413400)	1	14.65	45.68	100.00	0.00	0.00	0.00	(31,264.52)
TOTAL Short				(938,812.00)	(1,185,457.00)	(34,489.67)			55.82	248.03		0.00	0.00	0.00	(34,241.64)
				(914,303.74)	(1,150,967.33)				55.82	248.03		0.00	0.00	0.00	(34,242.26)
TOTAL SGD				2,591,781.00	1,691,160.00	(32,228.67)			(240.02)	(1,208.93)		0.00	(307.00)	0.00	(26,133.74)
				2,645,343.26	1,723,388.67				(240.02)	(1,208.93)		0.00	(307.00)	0.00	(26,134.36)
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	9,300	CNY	2.020546	0.00	18,791.08		4.330000	ACT/360					0.00	0.00	(52.19)
CNE1000010N2	0	7.334650	2.026159	0.00	18,843.27	(52.19)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(52.19)
ABB INDIA LIMITED CMN															
ABB.NS	0	INR	78.267567	26,919.63	0.00		4.330000	ACT/360					(2,490.49)	0.00	(2,539.88)
INE117A01022	349	85.683000	0.000000	28,125.68	0.00	0.00	75.000000	1	(3.94)	(49.38)	78.16	0.00	(49.38)	0.00	(2,539.88)
AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	286,600	CNY	2.748597	814,780.85	787,748.02		4.330000	ACT/360					0.00	0.00	(82,538.79)
CNE000000RMS	285,300	7.334650	3.035782	866,493.47	870,055.02	(82,307.00)	50.000000	1	(115.54)	(231.79)	90.00	0.00	0.00	0.00	(82,538.79)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	75,000	CNY	1.038904	79,117.27	77,917.83		4.330000	ACT/360					0.00	0.00	(3,119.11)
CNE000001NNO	75,000	7.334650	1.080203	81,015.23	81,015.23	(3,097.40)	50.000000	1	(10.84)	(21.71)	90.00	0.00	0.00	0.00	(3,119.11)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	29,400	CNY	1.157519	28,967.57	34,031.07		4.330000	ACT/360					0.00	0.00	(1,866.28)
CNE000001FB1	24,200	7.334650	1.220803	29,842.58	35,891.62	(1,860.55)	50.000000	1	(3.99)	(5.73)	90.00	0.00	0.00	0.00	(1,866.28)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	3.010369	44,632.80	44,252.42		4.330000	ACT/360					0.00	0.00	(1,529.86)
CNE1000034D3	14,700	7.334650	3.113606	45,770.01	45,770.01	(1,517.59)	50.000000	1	(6.13)	(12.27)	90.00	0.00	0.00	0.00	(1,529.86)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002226.ZK	125,700	CNY	0.738958	91,549.32	92,887.05		4.330000	ACT/360					0.00	0.00	(176.65)
CNE100000B57	125,700	7.334650	0.740166	93,038.82	93,038.82	(151.77)	50.000000	1	(12.46)	(24.89)	90.00	0.00	0.00	0.00	(176.65)
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	3,800	CNY	1.693332	6,542.55	6,434.66		4.330000	ACT/360					0.00	0.00	(375.58)
CNE000000XP6	3,800	7.334650	1.791689	6,808.42	6,808.42	(373.76)	50.000000	1	(0.91)	(1.82)	90.00	0.00	0.00	0.00	(375.58)
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300866.ZK	12,119	CNY	13.747077	154,703.24	166,600.83		4.330000	ACT/360					0.00	0.00	4,964.27
CNE1000047B9	12,119	7.334650	13.333880	161,593.29	161,593.29	5,007.54	50.000000	1	(21.58)	(43.27)	90.00	0.00	0.00	0.00	4,964.27
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	11,000	CNY	1.104347	12,352.13	12,147.82		4.330000	ACT/360					(32.30)	0.00	(1,690.71)
CNE000000784	10,800	7.334650	1.254775	13,598.26	13,802.52	(1,654.71)	50.000000	1	(1.81)	(3.70)	90.00	0.00	(0.07)	0.00	(1,690.71)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	5.198300	81,335.36	83,172.80		4.330000	ACT/360					0.00	0.00	(8,837.42)
TW0003019006	16,000	32.703000	5.746951	91,951.22	91,951.22	(8,778.42)	30.000000	1	(11.74)	(59.00)	90.00	0.00	0.00	0.00	(8,837.42)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	12,200	CNY	5.108628	59,347.52	62,325.26		4.330000	ACT/360					0.00	0.00	1,531.39
CNE100003GF5	12,200	7.334650	4.981769	60,777.58	60,777.58	1,547.68	50.000000	1	(8.13)	(16.29)	90.00	0.00	0.00	0.00	1,531.39
BANK OF BARODA CMN															
BOB.NS	93,217	INR	2.713024	0.00	252,899.92		4.330000	ACT/360					0.00	0.00	76.68
INE028A01039	0	85.683000	2.712201	0.00	252,823.24	76.68	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	76.68
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.974825	0.00	0.00		0.000000	ACT/360					189.15	0.00	189.15
CNE100002GG5	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	189.15
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300803.ZK	38,400	CNY	11.857417	468,938.34	455,324.79		4.330000	ACT/360					0.00	0.00	(47,968.40)
CNE000001QQ6	38,400	7.334650	13.103090	503,158.66	503,158.66	(47,833.86)	50.000000	1	(67.03)	(134.54)	90.00	0.00	0.00	0.00	(47,968.40)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	14.205177	11,150.21	0.00		4.330000	ACT/360					76.17	0.00	73.11
CNE100003RC9	800	7.334650	0.000000	11,416.55	0.00	0.00	50.000000	1	(1.53)	(3.06)	90.00	0.00	(6.12)	0.00	73.11
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	0	CNY	0.650338	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(5.34)
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
688111.SH	22,091	CNY	35.617241	385,911.39	786,820.48		4.330000	ACT/360					0.00	0.00	(43,369.69)
CNE100003PM2	10,591	7.334650	37.575558	413,152.70	830,081.64	(43,261.16)	50.000000	1	(55.05)	(108.53)	90.00	0.00	0.00	0.00	(43,369.69)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000786.ZK	50,100	CNY	4.240148	273,322.28	212,431.40		4.330000	ACT/360					2,694.97	0.00	7,684.06
CNE000000QS4	62,100	7.334650	4.139184	257,043.33	207,373.12	5,058.29	50.000000	1	(34.71)	(69.20)	90.00	0.00	(16.73)	0.00	7,684.06
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	157,000	CNY	2.234599	360,199.45	350,832.01		4.330000	ACT/360					0.00	0.00	(12,891.02)
CNE100000YL2	157,000	7.334650	2.316086	363,625.50	363,625.50	(12,793.49)	50.000000	1	(48.74)	(97.53)	90.00	0.00	0.00	0.00	(12,891.02)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	212,400	CNY	1.805130	391,524.78	383,409.71		4.330000	ACT/360					(30.34)	0.00	(39,926.79)
CNE100001S16	212,400	7.334650	1.992434	423,192.98	423,192.98	(39,783.28)	50.000000	1	(56.34)	(113.17)	90.00	0.00	(0.05)	0.00	(39,926.79)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.363487	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VTO	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(426.68)
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600266.SH	23,300	CNY	0.661245	16,301.17	15,407.01		4.330000	ACT/360					0.00	0.00	(824.96)
CNE000000Y52	23,300	7.334650	0.696464	16,227.61	16,227.61	(820.60)	50.000000	1	(2.18)	(4.36)	90.00	0.00	0.00	0.00	(824.96)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	16,300	CNY	1.411110	19,912.95	23,001.10		4.330000	ACT/360					0.00	0.00	10.65
CNE000001261	14,400	7.334650	1.410146	20,381.28	22,985.39	15.71	50.000000	1	(2.73)	(5.06)	90.00	0.00	0.00	0.00	10.65
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	0	INR	3.349556	0.00	0.00		0.000000	ACT/360					(47.73)	0.00	(66.41)
INE263A01024	0	85.683000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(18.68)	78.16	0.00	(18.68)	0.00	(66.41)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
600597.SH	7,700	CNY	1.126161	8,669.75	8,671.44		4.330000	ACT/360					0.00	0.00	(310.98)
CNE000001C99	7,700	7.334650	1.166236	8,980.02	8,980.02	(308.57)	50.000000	1	(1.20)	(2.41)	90.00	0.00	0.00	0.00	(310.98)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.600179	0.00	0.00		0.000000	ACT/360					(70.01)	0.00	(70.01)
CNE100002D38	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(70.01)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600258.SH	171,600	CNY	1.863756	344,454.40	319,820.58		4.330000	ACT/360					0.00	0.00	(24,048.08)
CNE0000012Q3	171,600	7.334650	2.003359	343,776.40	343,776.40	(23,955.83)	50.000000	1	(46.13)	(92.26)	90.00	0.00	0.00	0.00	(24,048.08)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
300146.ZK	44,900	CNY	1.573354	72,887.92	70,643.59		4.330000	ACT/360					0.00	0.00	(3,262.23)
CNE100000Y84	44,900	7.334650	1.645568	73,886.00	73,886.00	(3,242.41)	50.000000	1	(9.90)	(19.81)	90.00	0.00	0.00	0.00	(3,262.23)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	16,500	CNY	37.361019	40,748.81	616,456.82		4.330000	ACT/360					(254.89)	0.00	4,774.32
CNE100001526	1,100	7.334650	37.055530	42,460.57	611,416.24	5,040.58	50.000000	1	(5.67)	(11.37)	90.00	0.00	(4.13)	0.00	4,774.32
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600906.SH	16,600	CNY	0.909382	15,447.13	15,095.74		4.330000	ACT/360					0.00	0.00	(902.44)
CNE100005295	16,600	7.334650	0.963541	15,994.79	15,994.79	(899.04)	50.000000	1	(2.14)	(3.40)	90.00	0.00	0.00	0.00	(902.44)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002367.ZK	431,800	CNY	0.883478	333,579.72	381,485.69		4.330000	ACT/360					0.00	0.00	(19,865.60)
CNE100000M39	366,000	7.334650	0.929275	343,271.20	401,260.81	(19,775.12)	50.000000	1	(45.92)	(90.48)	90.00	0.00	0.00	0.00	(19,865.60)
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	2.112956	656,394.50	674,032.96		4.330000	ACT/360					0.00	0.00	9,346.78
TW0002882008	319,000	32.703000	2.082317	664,259.12	664,259.12	9,773.84	30.000000	1	(85.37)	(427.06)	90.00	0.00	0.00	0.00	9,346.78
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.414471	84,270.09	120,196.60		4.330000	ACT/360					0.00	0.00	(3,576.55)
CNE100001T15	202,200	7.334650	0.426730	87,324.48	123,751.72	(3,555.12)	50.000000	1	(11.67)	(21.44)	90.00	0.00	0.00	0.00	(3,576.55)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.552174	217,150.19	214,022.48		4.330000	ACT/360					0.00	0.00	(14,695.86)
CNE100002FF9	387,600	7.334650	0.589931	228,657.17	228,657.17	(14,634.69)	50.000000	1	(30.52)	(61.17)	90.00	0.00	0.00	0.00	(14,695.86)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	319,200	CNY	0.512635	23,586.94	163,633.17		4.330000	ACT/360					0.00	0.00	(3,819.01)
CNE100003N43	43,700	7.334650	0.524585	24,361.30	167,447.57	(3,814.41)	50.000000	1	(3.26)	(4.60)	90.00	0.00	0.00	0.00	(3,819.01)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,600	CNY	3.903390	129,429.86	127,250.52		4.330000	ACT/360					0.00	0.00	(2,728.95)
CNE1000010Q5	32,000	7.334650	3.986153	127,595.04	129,948.59	(2,698.07)	50.000000	1	(17.14)	(30.88)	90.00	0.00	0.00	0.00	(2,728.95)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	10,400	CNY	5.002284	39,587.06	52,023.75		4.330000	ACT/360					0.00	0.00	(4,982.45)
CNE100001T56	6,700	7.334650	5.480370	38,538.25	56,995.84	(4,972.09)	50.000000	1	(5.19)	(10.36)	90.00	0.00	0.00	0.00	(4,982.45)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.867117	7,337.96	7,197.07		4.330000	ACT/360					0.00	0.00	(535.20)
CNE000000SH3	8,300	7.334650	0.931350	7,730.20	7,730.20	(533.13)	50.000000	1	(1.03)	(2.07)	90.00	0.00	0.00	0.00	(535.20)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	39,500	CNY	2.085989	77,428.33	82,396.57		4.330000	ACT/360					0.00	0.00	(4,543.08)
CNE100001JY4	36,000	7.334650	2.200465	79,777.95	86,918.36	(4,521.79)	50.000000	1	(10.67)	(21.29)	90.00	0.00	0.00	0.00	(4,543.08)
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603053.SH	213,400	CNY	1.288405	258,708.88	274,945.63		4.330000	ACT/360					0.00	0.00	(16,201.27)
CNE100003Y73	196,400	7.334650	1.363989	268,970.75	291,075.22	(16,129.59)	50.000000	1	(35.94)	(71.69)	90.00	0.00	0.00	0.00	(16,201.27)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	0	CNY	0.749865	14,477.50	0.00		4.330000	ACT/360					19.81	0.00	16.26
CNE100001P27	16,300	7.334650	0.000000	13,155.39	0.00	0.00	50.000000	1	(1.78)	(3.55)	90.00	0.00	(3.69)	0.00	16.26
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.795034	231,739.08	232,149.96		4.330000	ACT/360					0.00	0.00	3,655.52
TW0002610003	292,000	32.703000	0.782012	228,347.50	228,347.50	3,802.45	30.000000	1	(29.40)	(146.93)	90.00	0.00	0.00	0.00	3,655.52
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	0.980279	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(0.71)	90.00	0.00	(0.71)	0.00	(59.01)
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002939.ZK	8,300	CNY	1.053902	8,903.09	8,747.38		4.330000	ACT/360					0.00	0.00	(549.49)
CNE100003GD0	8,300	7.334650	1.119806	9,294.39	9,294.39	(547.01)	50.000000	1	(1.24)	(2.49)	90.00	0.00	0.00	0.00	(549.49)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.301500	366,040.37	354,873.78		4.330000	ACT/360					0.00	0.00	(22,866.45)
CNE1000048J0	82,500	7.334650	4.577574	377,649.85	377,649.85	(22,776.07)	50.000000	1	(50.51)	(90.38)	90.00	0.00	0.00	0.00	(22,866.45)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	41,100	CNY	5.310410	99,573.81	218,257.86		4.330000	ACT/360					0.00	0.00	(9,402.58)
CNE000001Q93	18,300	7.334650	5.538501	104,761.35	227,632.40	(9,374.54)	50.000000	1	(13.98)	(28.04)	90.00	0.00	0.00	0.00	(9,402.58)
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	294,700	CNY	2.436381	711,653.80	718,001.40		4.330000	ACT/360					0.00	0.00	(50,550.04)
CNE100000HK9	286,000	7.334650	2.607252	746,972.47	768,357.24	(50,355.84)	50.000000	1	(99.73)	(194.20)	90.00	0.00	0.00	0.00	(50,550.04)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	98,600	CNY	4.317861	435,048.54	425,741.11		4.330000	ACT/360					(47.56)	0.00	(33,315.86)
CNE1000008M8	98,600	7.334650	4.654021	458,886.47	458,886.47	(33,145.37)	50.000000	1	(61.24)	(122.93)	90.00	0.00	(0.12)	0.00	(33,315.86)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	724,562	CNY	0.783950	507,266.78	568,020.49		4.330000	ACT/360					0.00	0.00	(45,818.13)
CNE100003MP2	616,662	7.334650	0.846999	526,652.31	613,703.36	(45,682.87)	50.000000	1	(70.39)	(135.26)	90.00	0.00	0.00	0.00	(45,818.13)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	711,700	CNY	0.845303	564,845.20	601,601.99		4.330000	ACT/360					0.00	0.00	(27,406.42)
CNE000001FG0	652,000	7.334650	0.883608	576,951.46	628,863.47	(27,261.48)	50.000000	1	(77.24)	(144.93)	90.00	0.00	0.00	0.00	(27,406.42)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
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Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	240,400	CNY	3.205334	752,317.01	770,562.19		4.330000	ACT/360					0.00	0.00	(31,739.54)
CNE000000YH1	227,600	7.334650	3.336528	760,311.70	802,101.42	(31,539.23)	50.000000	1	(101.90)	(200.31)	90.00	0.00	0.00	0.00	(31,739.54)
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	0.968008	47,157.72	46,657.99		4.330000	ACT/360					0.00	0.00	(3,314.83)
CNE100000KW8	48,200	7.334650	1.036503	49,959.44	49,959.44	(3,301.46)	50.000000	1	(6.66)	(13.37)	90.00	0.00	0.00	0.00	(3,314.83)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	129,400	CNY	3.912934	910,523.71	506,333.64		4.330000	ACT/360					(6,424.08)	0.00	(22,517.80)
CNE000001G87	228,200	7.334650	4.035397	920,877.60	522,180.37	(15,846.74)	50.000000	1	(123.41)	(246.98)	90.00	0.00	(106.93)	0.00	(22,517.80)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.134437	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(159.70)
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603100.SH	6,200	CNY	2.943562	17,672.53	18,250.09		4.330000	ACT/360					0.00	0.00	(0.81)
CNE100001VY9	6,200	7.334650	2.942904	18,246.00	18,246.00	4.08	50.000000	1	(2.44)	(4.89)	90.00	0.00	0.00	0.00	(0.81)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	592,433	CNY	1.319763	710,005.86	781,871.18		4.330000	ACT/360					0.00	0.00	(66,981.70)
CNE000001GT1	519,600	7.334650	1.432491	750,808.91	848,654.96	(66,783.78)	50.000000	1	(100.17)	(197.92)	90.00	0.00	0.00	0.00	(66,981.70)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	264,000	CNY	1.856939	408,420.64	490,231.98		4.330000	ACT/360					0.00	0.00	(17,184.12)
CNE100000WX1	213,800	7.334650	1.921651	413,013.41	507,315.99	(17,084.01)	50.000000	1	(55.35)	(100.11)	90.00	0.00	0.00	0.00	(17,184.12)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	25,600	CNY	0.797584	20,743.76	20,418.15		4.330000	ACT/360					0.00	0.00	(738.19)
CNE100003NZ9	25,600	7.334650	0.826198	21,150.67	21,150.67	(732.52)	50.000000	1	(2.83)	(5.67)	90.00	0.00	0.00	0.00	(738.19)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	0	CNY	3.454834	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(203.26)
CHROMA ATE INC. CMN															
2360.TW	8,000	TWD	11.849066	85,827.01	94,792.53		4.330000	ACT/360					0.00	0.00	(5,027.57)
TW0002360005	8,000	32.703000	12.469512	99,756.10	99,756.10	(4,963.57)	30.000000	1	(12.71)	(64.00)	90.00	0.00	0.00	0.00	(5,027.57)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	321,900	CNY	1.212055	389,836.38	390,160.54		4.330000	ACT/360					(2.53)	0.00	(7,779.40)
CNE100004M35	322,000	7.334650	1.235883	397,954.33	397,830.74	(7,670.20)	50.000000	1	(53.28)	(106.67)	90.00	0.00	(0.07)	0.00	(7,779.40)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	2,700	CNY	3.079902	0.00	8,315.73		4.324369	ACT/360					0.00	0.00	59.42
CNE0000013Q1	0	7.334650	3.057895	0.00	8,256.32	59.42	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	59.42

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600030.SH	215,100	CNY	3.702972	278,691.65	796,509.17		4.330000	ACT/360					0.00	0.00	(21,970.54)
CNE000001DB6	74,300	7.334650	3.804744	295,974.27	818,400.54	(21,891.36)	50.000000	1	(39.47)	(79.18)	90.00	0.00	0.00	0.00	(21,970.54)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.910746	368,571.87	438,888.29		4.330000	ACT/360					0.00	0.00	(10,410.89)
CNE000000MS3	405,000	7.334650	0.932162	379,898.69	449,209.08	(10,320.79)	50.000000	1	(50.81)	(90.10)	90.00	0.00	0.00	0.00	(10,410.89)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	389	INR	56.940116	0.00	22,149.71		4.330000	ACT/360					0.00	0.00	(97.86)
INE596101012	0	85.683000	57.191693	0.00	22,247.57	(97.86)	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(97.86)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	34.009803	777.94	0.00		4.330000	ACT/360					(4,783.37)	0.00	(4,819.65)
CNE100003662	22	7.334650	0.000000	799.16	0.00	0.00	50.000000	1	(0.11)	(36.28)	90.00	0.00	(36.28)	0.00	(4,819.65)
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,706,600	CNY	1.042995	1,575,521.86	1,779,974.50		4.330000	ACT/360					0.00	0.00	(152,688.23)
CNE100000CP9	1,448,500	7.334650	1.132204	1,657,644.57	1,932,219.08	(152,244.57)	50.000000	1	(221.26)	(443.66)	90.00	0.00	0.00	0.00	(152,688.23)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.313042	9,561.52	15,239.99		4.330000	ACT/360					0.00	0.00	(168.03)
CNE1000031T5	2,800	7.334650	3.349292	9,561.52	15,406.74	(166.75)	50.000000	1	(1.28)	(1.28)	90.00	0.00	0.00	0.00	(168.03)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.332034	88,688.85	86,715.39		4.330000	ACT/360					0.00	0.00	(3,810.76)
CNE100004074	65,100	7.334650	1.390198	90,501.89	90,501.89	(3,786.50)	50.000000	1	(12.12)	(24.26)	90.00	0.00	0.00	0.00	(3,810.76)
DAXIN MATERIALS CORPORATION CMN															
5234.TW	5,000	TWD	6.329695	30,045.52	31,648.47		4.330000	ACT/360					0.00	0.00	2,666.42
TW0005234009	5,000	32.703000	5.792683	28,963.42	28,963.42	2,685.06	30.000000	1	(3.73)	(18.64)	90.00	0.00	0.00	0.00	2,666.42
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	71,300	THB	4.403244	59,179.87	313,951.33		4.330000	ACT/360					0.00	0.00	10,368.78
TH0528010R18	14,400	34.520000	4.257711	59,179.87	303,574.78	10,376.55	40.000000	1	(7.78)	(7.78)	90.00	0.00	0.00	0.00	10,368.78
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.834491	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	338.79
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301029.ZK	14,000	CNY	3.199880	40,839.27	44,798.32		4.330000	ACT/360					0.00	0.00	(2,069.74)
CNE100004N75	12,600	7.334650	3.346905	42,535.13	46,856.67	(2,058.35)	50.000000	1	(5.68)	(11.39)	90.00	0.00	0.00	0.00	(2,069.74)
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.304861	0.00	0.00		0.000000	ACT/360					192.41	0.00	192.41
CNE1000055X6	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	192.41

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	0	CNY	2.481373	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	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	140,300	CNY	3.137164	116,372.76	440,144.11		4.330000	ACT/360					(1,561.02)	0.00	(10,281.06)
CNE100000MD4	35,500	7.334650	3.199046	125,173.78	448,826.10	(8,681.99)	50.000000	1	(16.67)	(38.05)	90.00	0.00	(4.59)	0.00	(10,281.06)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	319,000	CNY	1.351121	351,133.89	431,007.61		4.330000	ACT/360					0.00	0.00	(14,700.81)
CNE000001K32	256,200	7.334650	1.396925	362,000.32	445,618.93	(14,611.32)	50.000000	1	(48.42)	(89.50)	90.00	0.00	0.00	0.00	(14,700.81)
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	2.118711	5,829.35	0.00		4.330000	ACT/360					(400.66)	0.00	(401.44)
CNE100000L71	2,600	7.334650	0.000000	5,829.35	0.00	0.00	50.000000	1	(0.78)	(0.78)	90.00	0.00	(2.34)	0.00	(401.44)
EVA AIRWAYS CORPORATION CMN															
2618.TW	457,000	TWD	1.434119	651,866.63	655,392.47		4.330000	ACT/360					0.00	0.00	37,069.37
TW0002618006	457,000	32.703000	1.352134	617,925.24	617,925.24	37,467.23	30.000000	1	(79.75)	(397.87)	90.00	0.00	0.00	0.00	37,069.37
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	117,200	CNY	2.339580	277,215.50	274,198.77		4.330000	ACT/360					0.00	0.00	(12,828.65)
CNE100000FD8	117,200	7.334650	2.448514	286,965.79	286,965.79	(12,767.02)	50.000000	1	(38.37)	(61.63)	90.00	0.00	0.00	0.00	(12,828.65)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605305.SH	40,200	CNY	3.896573	149,659.30	156,642.24		4.330000	ACT/360					4.72	0.00	1,079.67
CNE1000052C7	40,400	7.334650	3.868792	156,299.20	155,525.44	1,116.80	50.000000	1	(20.88)	(41.85)	90.00	0.00	(0.41)	0.00	1,079.67
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	73,900	CNY	1.931926	113,556.11	142,769.32		4.330000	ACT/360					0.00	0.00	(5,052.35)
CNE100001JN7	58,400	7.334650	1.999907	117,595.07	147,793.14	(5,023.82)	50.000000	1	(15.72)	(28.53)	90.00	0.00	0.00	0.00	(5,052.35)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	800,300	CNY	0.912109	950,644.29	729,960.80		4.330000	ACT/360					(6,871.82)	0.00	(45,501.71)
CNE000001KK2	1,011,200	7.334650	0.960028	970,780.31	768,310.41	(38,349.61)	50.000000	1	(129.97)	(280.28)	90.00	0.00	(74.34)	0.00	(45,501.71)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	50,900	CNY	5.355402	290,658.44	272,589.97		4.330000	ACT/360					0.00	0.00	(17,204.99)
CNE100000HT0	50,900	7.334650	5.691890	289,717.20	289,717.20	(17,127.23)	50.000000	1	(38.88)	(77.75)	90.00	0.00	0.00	0.00	(17,204.99)
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	1.934653	46,545.28	44,497.01		4.330000	ACT/360					0.00	0.00	(3,351.99)
CNE100001229	23,000	7.334650	2.079834	47,836.18	47,836.18	(3,339.17)	50.000000	1	(6.40)	(12.82)	90.00	0.00	0.00	0.00	(3,351.99)
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	12,000	TWD	0.819497	12,200.31	9,833.96		4.330000	ACT/360					(8.32)	0.00	(170.19)
TW0001326007	15,000	32.703000	0.832317	12,484.76	9,987.80	(153.84)	30.000000	1	(1.60)	(8.02)	90.00	0.00	(1.93)	0.00	(170.19)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	0	CNY	2.897207	114,894.43	0.00		4.330000	ACT/360					(2,639.45)	0.00	(2,664.63)
CNE1000031P3	40,600	7.334650	0.000000	118,179.86	0.00	0.00	50.000000	1	(15.81)	(25.19)	90.00	0.00	(57.21)	0.00	(2,664.63)
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	82,000	TWD	2.810140	226,713.19	230,431.46		4.330000	ACT/360					0.00	0.00	4,536.26
TW0002881000	82,000	32.703000	2.753049	225,750.02	225,750.02	4,681.44	30.000000	1	(29.04)	(145.18)	90.00	0.00	0.00	0.00	4,536.26
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600033.SH	1,493,000	CNY	0.539903	786,811.64	806,075.27		4.330000	ACT/360					75.22	0.00	14,839.77
CNE000001717	1,499,500	7.334650	0.529873	794,541.41	791,099.72	14,975.55	50.000000	1	(106.49)	(211.00)	90.00	0.00	(2.02)	0.00	14,839.77
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600660.SH	3,500	CNY	8.177623	28,910.60	28,621.68		4.330000	ACT/360					0.00	0.00	(1,211.38)
CNE000000230	3,500	7.334650	8.521447	29,825.06	29,825.06	(1,203.39)	50.000000	1	(3.99)	(7.99)	90.00	0.00	0.00	0.00	(1,211.38)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	11.929676	16,177.50	15,508.58		4.330000	ACT/360					0.00	0.00	(1,098.49)
CNE1000040N9	1,300	7.334650	12.771246	16,602.62	16,602.62	(1,094.04)	50.000000	1	(2.22)	(4.45)	90.00	0.00	0.00	0.00	(1,098.49)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	15.013913	73,899.85	75,069.57		4.330000	ACT/360					0.00	0.00	(2,266.67)
TW0003406005	5,000	32.703000	15.457317	77,286.58	77,286.59	(2,217.02)	30.000000	1	(9.91)	(49.65)	90.00	0.00	0.00	0.00	(2,266.67)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.310853	51,443.39	59,621.66		4.330000	ACT/360					0.00	0.00	(135.34)
CNE000000MV7	164,400	7.334650	0.311498	51,190.57	59,745.28	(123.62)	50.000000	1	(6.87)	(11.72)	90.00	0.00	0.00	0.00	(135.34)
GEPIE ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	702,100	CNY	0.792131	511,680.81	556,154.83		4.330000	ACT/360					0.00	0.00	(19,877.40)
CNE000000T42	641,200	7.334650	0.820244	527,742.69	575,893.40	(19,738.58)	50.000000	1	(70.58)	(138.83)	90.00	0.00	0.00	0.00	(19,877.40)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.125527	152,116.15	153,250.53		4.330000	ACT/360					0.00	0.00	(6,173.40)
CNE0000008L2	72,100	7.334650	2.210572	159,382.22	159,382.22	(6,131.69)	50.000000	1	(21.28)	(41.72)	90.00	0.00	0.00	0.00	(6,173.40)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	40.974834	38,543.25	40,974.83		4.330000	ACT/360					0.00	0.00	(515.20)
TW0003443008	1,000	32.703000	41.463415	41,463.42	41,463.42	(488.58)	30.000000	1	(5.31)	(26.62)	90.00	0.00	0.00	0.00	(515.20)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	184,600	CNY	1.502458	278,267.27	277,353.66		4.330000	ACT/360					0.00	0.00	(18,848.55)
CNE100000PH8	181,500	7.334650	1.604140	291,482.65	296,124.18	(18,770.52)	50.000000	1	(38.92)	(78.03)	90.00	0.00	0.00	0.00	(18,848.55)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	158,809	CNY	9.434670	1,432,175.75	1,498,310.46		4.330000	ACT/360					0.00	0.00	(23,501.18)
CNE100003RL0	152,009	7.334650	9.580236	1,457,591.21	1,521,427.63	(23,117.17)	50.000000	1	(195.21)	(384.01)	90.00	0.00	0.00	0.00	(23,501.18)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.490187	138,260.25	134,265.85		4.330000	ACT/360					0.00	0.00	(9,239.62)
CNE100000650	90,100	7.334650	1.592309	143,467.04	143,467.04	(9,201.19)	50.000000	1	(19.18)	(38.42)	90.00	0.00	0.00	0.00	(9,239.62)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	4,200	CNY	1.420654	6,272.81	5,966.75		4.330000	ACT/360					0.00	0.00	(470.31)
CNE1000033N4	4,200	7.334650	1.532222	6,435.33	6,435.33	(468.59)	50.000000	1	(0.86)	(1.72)	90.00	0.00	0.00	0.00	(470.31)
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002683.ZK	10,600	CNY	3.497099	37,253.71	37,069.25		4.330000	ACT/360					0.00	0.00	(1,272.24)
CNE100001F37	10,600	7.334650	3.616153	38,331.22	38,331.22	(1,261.97)	50.000000	1	(5.13)	(10.27)	90.00	0.00	0.00	0.00	(1,272.24)
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.583627	7,612.48	7,750.88		4.330000	ACT/360					0.00	0.00	263.93
CNE100002MZ3	3,000	7.334650	2.494981	7,484.94	7,484.94	265.94	50.000000	1	(1.01)	(2.01)	90.00	0.00	0.00	0.00	263.93
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	156,900	CNY	5.187705	813,838.88	813,950.90		4.330000	ACT/360					0.00	0.00	(47,647.14)
CNE100003KB6	140,900	7.334650	5.490109	777,210.23	861,398.16	(47,447.26)	50.000000	1	(103.92)	(199.88)	90.00	0.00	0.00	0.00	(47,647.14)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	4.226514	0.00	0.00		0.000000	ACT/360					(459.04)	0.00	(459.04)
CNE100002PX1	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(459.04)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601333.SH	822,078	CNY	0.447192	363,144.85	367,627.06		4.330000	ACT/360					0.00	0.00	(17,015.06)
CNE000001Q44	800,478	7.334650	0.467770	374,739.12	384,543.32	(16,916.26)	50.000000	1	(50.12)	(98.80)	90.00	0.00	0.00	0.00	(17,015.06)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002967.ZK	32,300	CNY	2.182790	69,867.65	70,504.11		4.330000	ACT/360					0.00	0.00	(1,854.70)
CNE100003Q57	32,300	7.334650	2.239611	72,339.44	72,339.44	(1,835.32)	50.000000	1	(9.67)	(19.38)	90.00	0.00	0.00	0.00	(1,854.70)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
600894.SH	18,900	CNY	1.775136	35,671.37	33,550.07		4.330000	ACT/360					(573.00)	0.00	(4,674.83)
CNE000000JS9	18,700	7.334650	1.991497	37,284.06	37,639.29	(4,089.23)	50.000000	1	(4.98)	(12.60)	90.00	0.00	(2.62)	0.00	(4,674.83)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
600523.SH	4,000	CNY	1.556993	6,280.19	6,227.97		4.330000	ACT/360					0.00	0.00	(285.03)
CNE0000019K1	4,000	7.334650	1.627815	6,511.26	6,511.26	(283.29)	50.000000	1	(0.87)	(1.74)	90.00	0.00	0.00	0.00	(285.03)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
002039.ZK	116,600	CNY	1.978281	234,278.88	230,667.58		4.330000	ACT/360					0.00	0.00	(12,233.87)
CNE000001LK0	115,300	7.334650	2.082655	240,238.32	242,837.57	(12,169.98)	50.000000	1	(32.15)	(63.88)	90.00	0.00	0.00	0.00	(12,233.87)
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
600268.SH	247,220	CNY	0.894385	211,044.43	221,109.83		4.330000	ACT/360					0.00	0.00	(5,417.34)
CNE0000010S3	236,520	7.334650	0.916064	217,028.89	226,469.24	(5,359.41)	50.000000	1	(29.03)	(57.93)	90.00	0.00	0.00	0.00	(5,417.34)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
601211.SH	134,600	CNY	2.411840	253,015.94	324,633.62		4.330000	ACT/360					0.00	0.00	(14,250.34)
CNE1000022F3	104,200	7.334650	2.517184	265,384.38	338,812.93	(14,179.30)	50.000000	1	(35.43)	(71.04)	90.00	0.00	0.00	0.00	(14,250.34)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.063445	20,422.91	19,992.77		4.330000	ACT/360					0.00	0.00	(1,476.08)
CNE000000QZ9	18,800	7.334650	1.141655	21,463.11	21,463.11	(1,470.34)	50.000000	1	(2.87)	(5.74)	90.00	0.00	0.00	0.00	(1,476.08)
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002008.ZK	83,200	CNY	3.255779	272,170.00	270,880.82		4.330000	ACT/360					0.00	0.00	(13,243.45)
CNE000001JQ1	83,200	7.334650	3.414041	284,048.21	284,048.21	(13,167.39)	50.000000	1	(37.94)	(76.05)	90.00	0.00	0.00	0.00	(13,243.45)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603258.SH	117,500	CNY	2.691335	304,420.35	316,231.86		4.330000	ACT/360					0.00	0.00	(2,609.02)
CNE100002GB6	114,600	7.334650	2.712840	311,202.00	318,758.73	(2,526.87)	50.000000	1	(41.66)	(82.15)	90.00	0.00	0.00	0.00	(2,609.02)
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603931.SH	5,900	CNY	3.082628	17,921.90	18,187.51		4.330000	ACT/360					0.00	0.00	(502.00)
CNE1000043S2	5,900	7.334650	3.166865	18,684.50	18,684.50	(497.00)	50.000000	1	(2.50)	(5.00)	90.00	0.00	0.00	0.00	(502.00)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300360.ZK	84,400	CNY	2.275501	185,123.21	192,052.25		4.330000	ACT/360					0.00	0.00	(1,266.36)
CNE100001R17	84,200	7.334650	2.289893	192,829.70	193,266.97	(1,214.72)	50.000000	1	(25.76)	(51.64)	90.00	0.00	0.00	0.00	(1,266.36)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300347.ZK	55,500	CNY	7.070549	423,948.87	392,415.45		4.330000	ACT/360					(387.04)	0.00	(23,361.02)
CNE100001KV8	56,400	7.334650	7.482610	421,997.95	415,284.85	(22,869.40)	50.000000	1	(56.65)	(104.58)	90.00	0.00	(3.60)	0.00	(23,361.02)
HDFC BANK LIMITED CMN															
HDBK.NS	40,771	INR	19.996965	451,663.30	815,296.28		4.330000	ACT/360					0.00	0.00	(2,262.80)
INE040A01034	22,489	85.683000	20.050903	451,663.30	817,495.35	(2,199.07)	75.000000	1	(63.73)	(63.73)	78.16	0.00	0.00	0.00	(2,262.80)
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
688586.SH	5,800	CNY	1.203875	0.00	6,982.47		4.330000	ACT/360					0.00	0.00	(140.13)
CNE1000041C0	0	7.334650	1.228036	0.00	7,122.61	(140.13)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(140.13)
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600598.SH	44,300	CNY	1.897841	86,260.38	84,074.36		4.330000	ACT/360					0.00	0.00	(5,182.32)
CNE0000019Z9	44,300	7.334650	2.014284	89,232.78	89,232.78	(5,158.42)	50.000000	1	(11.93)	(23.90)	90.00	0.00	0.00	0.00	(5,182.32)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000895.ZK	264,600	CNY	3.512097	891,214.73	929,300.78		4.330000	ACT/360					0.00	0.00	(9,696.78)
CNE000000XM3	252,600	7.334650	3.547890	896,298.19	938,771.79	(9,471.00)	50.000000	1	(120.18)	(225.77)	90.00	0.00	0.00	0.00	(9,696.78)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603508.SH	53,800	CNY	2.999461	140,817.15	161,371.03		4.330000	ACT/360					0.00	0.00	(11,134.45)
CNE100002540	45,700	7.334650	3.205702	148,204.55	172,466.75	(11,095.72)	50.000000	1	(19.78)	(38.73)	90.00	0.00	0.00	0.00	(11,134.45)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300847.ZK	105,300	CNY	2.218238	216,161.13	233,580.47		4.330000	ACT/360					0.00	0.00	(11,429.74)
CNE1000040Y6	95,700	7.334650	2.326233	223,773.59	244,952.32	(11,371.84)	50.000000	1	(29.92)	(57.90)	90.00	0.00	0.00	0.00	(11,429.74)
HINDUSTAN AERONAUTICS LIMITED CMN															
HIAE.NS	9,762	INR	48.590735	745,377.37	474,342.76		4.330000	ACT/360					(2,565.04)	0.00	(6,044.66)
INE066F01020	15,597	85.683000	48.878528	761,891.63	477,152.19	(2,809.43)	75.000000	1	(107.17)	(670.19)	78.16	0.00	(276.17)	0.00	(6,044.66)
HINDUSTAN ZINC LIMITED CMN															
HZNC.NS	12,168	INR	5.234994	63,342.96	63,699.41		4.330000	ACT/360					0.00	0.00	127.51
INE267A01025	12,168	85.683000	5.220514	63,523.21	63,523.21	176.19	75.000000	1	(8.96)	(48.68)	78.16	0.00	0.00	0.00	127.51
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	79,732	CNY	1.652431	122,827.36	131,751.60		4.330000	ACT/360					0.00	0.00	(1,848.35)
CNE1000040G3	72,432	7.334650	1.675202	121,862.49	133,567.23	(1,815.64)	50.000000	1	(16.36)	(32.71)	90.00	0.00	0.00	0.00	(1,848.35)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	3,100	CNY	35.584520	113,333.79	110,312.01		4.330000	ACT/360					0.00	0.00	(11,431.10)
CNE100000JG3	3,100	7.334650	39.261475	121,710.57	121,710.57	(11,398.56)	50.000000	1	(16.21)	(32.54)	90.00	0.00	0.00	0.00	(11,431.10)
HON HAI PRECISION INDUSTRY CMN															
2317.TW	0	TWD	5.809865	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	32.703000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(23.08)	90.00	0.00	(23.08)	0.00	(749.42)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
HUUC.NS	20,845	INR	2.795887	69,624.00	58,280.27		4.330000	ACT/360					476.75	0.00	1,548.95
INE031A01017	24,976	85.683000	2.741155	68,463.09	57,139.38	1,140.89	75.000000	1	(9.69)	(68.69)	78.16	0.00	(20.11)	0.00	1,548.95
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	27,200	CNY	2.211421	55,718.23	60,150.65		4.330000	ACT/360					0.00	0.00	(4,047.61)
CNE100003605	24,000	7.334650	2.359709	56,998.44	64,184.08	(4,033.42)	50.000000	1	(7.63)	(14.19)	90.00	0.00	0.00	0.00	(4,047.61)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	244,000	CNY	4.315134	858,520.36	1,052,892.78		4.330000	ACT/360					0.00	0.00	(83,268.52)
CNE0000011S1	189,300	7.334650	4.655542	888,123.87	1,135,952.15	(83,059.37)	50.000000	1	(118.75)	(209.15)	90.00	0.00	0.00	0.00	(83,268.52)
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300979.ZK	11,800	CNY	10.329055	125,396.92	121,882.84		4.330000	ACT/360					0.00	0.00	(4,889.92)
CNE100004KP4	11,800	7.334650	10.740574	126,738.77	126,738.77	(4,855.93)	50.000000	1	(16.99)	(33.99)	90.00	0.00	0.00	0.00	(4,889.92)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	429,400	CNY	1.244777	542,619.32	534,507.03		4.330000	ACT/360					0.00	0.00	(23,159.48)
CNE100002T71	429,300	7.334650	1.298367	557,392.72	557,518.82	(23,011.79)	50.000000	1	(74.58)	(147.69)	90.00	0.00	0.00	0.00	(23,159.48)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
601688.SH	170,000	CNY	2.283681	390,489.49	388,225.75		4.330000	ACT/360					0.00	0.00	(19,747.24)
CNE100000LQ8	170,000	7.334650	2.399212	407,866.07	407,866.07	(19,640.32)	50.000000	1	(54.48)	(106.92)	90.00	0.00	0.00	0.00	(19,747.24)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.064809	21,699.18	21,296.18		4.330000	ACT/360					0.00	0.00	(1,406.44)
CNE1000033J2	20,000	7.334650	1.134827	22,696.54	22,696.54	(1,400.36)	50.000000	1	(3.03)	(6.08)	90.00	0.00	0.00	0.00	(1,406.44)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	84,500	CNY	3.780685	202,256.57	319,467.87		4.330000	ACT/360					0.00	0.00	(10,019.68)
CNE0000018X6	52,600	7.334650	3.898750	207,503.08	329,444.38	(9,976.51)	50.000000	1	(27.77)	(43.17)	90.00	0.00	0.00	0.00	(10,019.68)
ICICI BANK LIMITED CMN															
ICBK.NS	9,603	INR	14.930033	141,806.96	143,373.10		4.330000	ACT/360					0.00	0.00	1,546.13
INE090A01021	9,603	85.683000	14.766944	141,806.96	141,806.96	1,566.14	75.000000	1	(20.01)	(20.01)	78.16	0.00	0.00	0.00	1,546.13
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300896.ZK	35,120	CNY	23.650754	759,589.67	830,614.47		4.330000	ACT/360					0.00	0.00	(37,697.48)
CNE100004868	31,520	7.334650	24.718561	782,950.93	868,115.88	(37,501.41)	50.000000	1	(104.72)	(196.07)	90.00	0.00	0.00	0.00	(37,697.48)
INDIAN BANK CMN															
INBA.NS	0	INR	5.967928	5,904.08	0.00		4.330000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	994	85.683000	0.000000	6,113.46	0.00	0.00	75.000000	1	(0.86)	(1.72)	78.16	0.00	(1.72)	0.00	(186.91)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
INIR.NS	15,094	INR	9.049636	104,464.74	136,595.21		4.330000	ACT/360					0.00	0.00	(2,177.50)
INE335Y01020	11,639	85.683000	9.188926	107,339.89	138,697.65	(2,102.44)	75.000000	1	(15.09)	(75.07)	78.16	0.00	0.00	0.00	(2,177.50)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.800311	29,041.38	28,491.07		4.330000	ACT/360					0.00	0.00	(1,950.67)
CNE100000V95	35,600	7.334650	0.854876	30,433.59	30,433.59	(1,942.52)	50.000000	1	(4.06)	(8.15)	90.00	0.00	0.00	0.00	(1,950.67)
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	11.283368	22,883.16	22,566.74		4.330000	ACT/360					0.00	0.00	(984.98)
TW0006231004	2,000	32.703000	11.768293	23,536.59	23,536.59	(969.85)	30.000000	1	(3.02)	(15.13)	90.00	0.00	0.00	0.00	(984.98)
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.890493	58,341.64	58,569.19		4.330000	ACT/360					0.00	0.00	1,338.02
PHY411571011	8,500	58.051000	6.728794	57,194.75	57,194.75	1,374.44	150.000000	1	(9.31)	(36.43)	75.00	0.00	0.00	0.00	1,338.02
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	10,944	CNY	3.329402	33,946.47	36,436.98		4.330000	ACT/360					0.00	0.00	633.38
CNE100005P07	10,944	7.334650	3.270652	35,794.02	35,794.02	642.96	50.000000	1	(4.78)	(9.58)	90.00	0.00	0.00	0.00	633.38
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	23,700	CNY	5.094994	0.00	120,751.37		4.324369	ACT/360					0.00	0.00	3,636.48
CNE000001F05	0	7.334650	4.941556	0.00	117,114.89	3,636.48	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,636.48
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603915.SH	128,500	CNY	1.502458	189,090.07	193,065.79		4.330000	ACT/360					0.00	0.00	(11,662.29)
CNE100003LB4	121,600	7.334650	1.592809	194,621.16	204,675.93	(11,610.14)	50.000000	1	(26.03)	(52.15)	90.00	0.00	0.00	0.00	(11,662.29)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	0	CNY	6.004376	333,520.32	0.00		4.330000	ACT/360					(9,905.75)	0.00	(9,997.83)
CNE0000014W7	54,300	7.334650	0.000000	340,362.17	0.00	0.00	50.000000	1	(45.57)	(92.08)	90.00	0.00	(107.33)	0.00	(9,997.83)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300761.ZK	40,700	CNY	2.567266	105,945.40	104,487.74		4.330000	ACT/360					0.00	0.00	(3,701.10)
CNE100003JX2	40,700	7.334650	2.657490	108,159.84	108,159.84	(3,672.10)	50.000000	1	(14.48)	(28.99)	90.00	0.00	0.00	0.00	(3,701.10)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	31,800	CNY	1.287042	40,112.06	40,927.92		4.330000	ACT/360					0.00	0.00	(1,801.88)
CNE1000036F3	30,900	7.334650	1.343358	41,552.13	42,718.78	(1,790.86)	50.000000	1	(5.55)	(11.02)	90.00	0.00	0.00	0.00	(1,801.88)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.292495	245,704.31	242,342.85		4.330000	ACT/360					0.00	0.00	(8,397.41)
CNE100002XD7	187,500	7.334650	1.336924	250,673.17	250,673.17	(8,330.32)	50.000000	1	(33.56)	(67.09)	90.00	0.00	0.00	0.00	(8,397.41)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.849488	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(36.30)
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603977.SH	25,700	CNY	1.607439	44,213.17	41,311.17		4.330000	ACT/360					0.00	0.00	(4,150.76)
CNE100003092	25,700	7.334650	1.768473	45,449.76	45,449.76	(4,138.58)	50.000000	1	(6.08)	(12.18)	90.00	0.00	0.00	0.00	(4,150.76)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.254320	28,277.80	27,971.34		4.330000	ACT/360					0.00	0.00	(1,271.61)
CNE100001DT7	22,300	7.334650	1.310992	29,235.12	29,235.12	(1,263.78)	50.000000	1	(3.91)	(7.83)	90.00	0.00	0.00	0.00	(1,271.61)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601958.SH	455,900	CNY	1.411110	619,848.48	643,325.18		4.330000	ACT/360					0.00	0.00	16,837.22
CNE1000009Y1	455,900	7.334650	1.373810	626,319.98	626,319.98	17,005.20	50.000000	1	(83.94)	(167.97)	90.00	0.00	0.00	0.00	16,837.22
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	27,100	CNY	2.316402	63,915.00	62,774.50		4.330000	ACT/360					0.00	0.00	(3,413.89)
CNE100003M36	27,100	7.334650	2.441722	66,170.67	66,170.67	(3,396.16)	50.000000	1	(8.85)	(17.72)	90.00	0.00	0.00	0.00	(3,413.89)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	18,400	CNY	0.925743	16,412.42	17,033.67		4.330000	ACT/360					0.00	0.00	(720.34)
CNE100005R96	17,000	7.334650	0.964772	16,412.42	17,751.80	(718.13)	50.000000	1	(2.20)	(2.20)	100.00	0.00	0.00	0.00	(720.34)
JIO FINANCIAL SERVICES LTD CMN															
JIOF.NS	0	INR	3.491358	0.00	0.00		0.000000	ACT/360					34.35	0.00	6.00
INE758E01017	0	85.683000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(28.35)	78.16	0.00	(28.35)	0.00	6.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	623,500	CNY	1.518818	790,958.56	946,983.16		4.330000	ACT/360					0.00	0.00	(10,249.33)
CNE000001816	526,700	7.334650	1.534937	809,241.40	957,033.17	(10,050.01)	50.000000	1	(108.32)	(199.32)	90.00	0.00	0.00	0.00	(10,249.33)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.869939	155,815.96	153,541.75		4.330000	ACT/360					0.00	0.00	(7,244.88)
CNE000000HK0	52,500	7.334650	3.004578	157,882.01	160,744.94	(7,203.19)	50.000000	1	(21.15)	(41.69)	90.00	0.00	0.00	0.00	(7,244.88)
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	46.326025	88,922.61	92,652.05		4.330000	ACT/360					0.00	0.00	(1,920.84)
TW0002059003	2,000	32.703000	47.256098	94,512.20	94,512.20	(1,860.15)	30.000000	1	(12.11)	(60.69)	90.00	0.00	0.00	0.00	(1,920.84)
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.654099	254,901.36	270,403.33		4.330000	ACT/360					0.00	0.00	18,686.65
TW0002449006	74,000	32.703000	3.399390	251,554.86	251,554.86	18,848.47	30.000000	1	(32.38)	(161.82)	90.00	0.00	0.00	0.00	18,686.65
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	170,100	CNY	1.806494	199,339.14	307,284.60		4.330000	ACT/360					0.00	0.00	(3,514.20)
CNE100000XB5	110,600	7.334650	1.826839	205,447.85	310,745.26	(3,460.66)	50.000000	1	(27.48)	(53.54)	90.00	0.00	0.00	0.00	(3,514.20)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	74,600	CNY	2.240052	149,862.60	167,107.91		4.330000	ACT/360					0.00	0.00	(11,180.09)
CNE100003KF7	64,400	7.334650	2.389361	155,663.88	178,246.31	(11,138.40)	50.000000	1	(20.80)	(41.69)	90.00	0.00	0.00	0.00	(11,180.09)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	98,500	CNY	2.992645	282,918.69	294,775.48		4.330000	ACT/360					0.00	0.00	112.65
CNE100001YW7	98,500	7.334650	2.990700	294,583.95	294,583.95	191.53	50.000000	1	(39.36)	(78.88)	90.00	0.00	0.00	0.00	112.65
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002250.ZK	212,000	CNY	0.729414	157,589.56	154,635.87		4.330000	ACT/360					0.00	0.00	(4,927.37)
CNE100000C15	212,000	7.334650	0.752455	159,520.46	159,520.46	(4,884.59)	50.000000	1	(21.38)	(42.78)	90.00	0.00	0.00	0.00	(4,927.37)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.041631	23,527.60	22,499.23		4.330000	ACT/360					0.00	0.00	(1,031.53)
CNE1000015L5	21,600	7.334650	1.089241	23,527.60	23,527.60	(1,028.37)	50.000000	1	(3.16)	(3.16)	90.00	0.00	0.00	0.00	(1,031.53)
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	40,200	CNY	4.994103	152,592.49	200,762.95		4.330000	ACT/360					0.00	0.00	(6,380.54)
CNE0000002Y8	30,100	7.334650	5.151953	155,702.09	207,108.51	(6,345.56)	50.000000	1	(20.85)	(34.98)	90.00	0.00	0.00	0.00	(6,380.54)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	67.188940	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	85.683000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(22.08)	78.16	0.00	(22.08)	0.00	903.55
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000830.ZK	35,400	CNY	1.563810	186,510.48	55,358.88		4.330000	ACT/360					(2,844.75)	0.00	(4,049.57)
CNE000000WN3	119,000	7.334650	1.596406	189,972.31	56,512.77	(1,153.89)	50.000000	1	(25.44)	(50.93)	90.00	0.00	(68.27)	0.00	(4,049.57)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	7,200	CNY	15.822159	119,094.05	113,919.55		4.330000	ACT/360					0.00	0.00	(9,215.57)
CNE000000GF2	7,200	7.334650	17.097519	123,102.14	123,102.14	(9,182.59)	50.000000	1	(16.46)	(32.98)	90.00	0.00	0.00	0.00	(9,215.57)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
002990.ZK	7,600	CNY	2.962650	13,341.44	22,516.14		4.330000	ACT/360					0.00	0.00	(627.40)
CNE100003XX3	4,400	7.334650	3.044797	13,839.06	23,140.45	(624.31)	50.000000	1	(1.85)	(3.08)	90.00	0.00	0.00	0.00	(627.40)
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	5,600	CNY	1.337487	7,661.61	7,489.93		4.330000	ACT/360					0.00	0.00	(172.71)
CNE00000HP9	5,600	7.334650	1.368145	7,661.61	7,661.61	(171.69)	50.000000	1	(1.03)	(1.03)	90.00	0.00	0.00	0.00	(172.71)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600390.SH	758,800	CNY	0.837122	596,987.52	635,208.50		4.330000	ACT/360					0.00	0.00	(30,147.85)
CNE0000016N1	705,800	7.334650	0.876641	621,027.46	665,194.96	(29,986.46)	50.000000	1	(82.99)	(161.39)	90.00	0.00	0.00	0.00	(30,147.85)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.677219	101.55	100.63		4.330000	ACT/360					0.00	0.00	(1.54)
MYL38160O005	60	4.501500	1.701556	102.09	102.09	(1.46)	150.000000	1	(0.02)	(0.08)	100.00	0.00	0.00	0.00	(1.54)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.145249	12,152.36	12,139.64		4.330000	ACT/360					0.00	0.00	(486.41)
CNE100001X19	10,600	7.334650	1.190818	12,622.67	12,622.67	(483.03)	50.000000	1	(1.69)	(3.38)	90.00	0.00	0.00	0.00	(486.41)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.137259	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(7.96)	90.00	0.00	(7.96)	0.00	(305.05)
NAN YA PLASTICS CORP CMN															
1303.TW	0	TWD	0.915818	43,047.02	0.00		4.330000	ACT/360					847.70	0.00	819.57
TW0001303006	48,000	32.703000	0.000000	43,756.08	0.00	0.00	30.000000	1	(5.62)	(28.13)	90.00	0.00	(33.77)	0.00	819.57
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603093.SH	9,300	CNY	1.516091	14,537.90	14,099.65		4.330000	ACT/360					0.00	0.00	(1,017.68)
CNE100003PC3	9,300	7.334650	1.625084	15,113.28	15,113.28	(1,013.63)	50.000000	1	(2.02)	(4.05)	90.00	0.00	0.00	0.00	(1,017.68)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.117981	66,560.06	66,072.68		4.330000	ACT/360					0.00	0.00	(3,091.51)
CNE1000031R9	58,900	7.334650	1.170056	68,928.32	69,150.33	(3,077.65)	50.000000	1	(9.21)	(13.86)	90.00	0.00	0.00	0.00	(3,091.51)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	167,820	CNY	3.238055	555,406.00	543,410.39		4.330000	ACT/360					(635.86)	0.00	(35,369.60)
CNE000001G38	167,820	7.334650	3.444085	577,986.34	577,986.34	(34,575.96)	50.000000	1	(77.23)	(157.78)	90.00	0.00	(3.00)	0.00	(35,369.60)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	7,600	CNY	6.222519	0.00	47,291.15		4.324369	ACT/360					0.00	0.00	237.55
CNE1000019Y0	0	7.334650	6.191263	0.00	47,053.60	237.55	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	237.55
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	54,300	CNY	2.208694	108,700.18	119,932.10		4.330000	ACT/360					0.00	0.00	12,307.22
CNE100003JJ1	54,300	7.334650	1.981510	107,595.99	107,595.99	12,336.11	50.000000	1	(14.45)	(28.89)	90.00	0.00	0.00	0.00	12,307.22

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:49 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	67,681	CNY	1.494277	92,258.46	101,134.17		4.330000	ACT/360					0.00	0.00	(3,558.72)
CNE100002CM2	60,881	7.334650	1.546524	94,699.93	104,670.31	(3,536.14)	50.000000	1	(12.67)	(22.59)	90.00	0.00	0.00	0.00	(3,558.72)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,800	CNY	2.980374	936,838.38	941,202.10		4.330000	ACT/360					0.00	0.00	(15,161.42)
CNE100001SJ6	315,800	7.334650	3.027572	956,107.24	956,107.24	(14,905.14)	50.000000	1	(128.01)	(256.29)	90.00	0.00	0.00	0.00	(15,161.42)
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	0	CNY	12.352328	31,783.01	0.00		4.330000	ACT/360					1,302.96	0.00	1,294.27
CNE1000052S3	2,800	7.334650	0.000000	32,425.20	0.00	0.00	50.000000	1	(4.34)	(8.69)	90.00	0.00	(13.04)	0.00	1,294.27
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002896.ZK	20,200	CNY	4.916390	105,854.54	99,311.08		4.330000	ACT/360					0.00	0.00	(6,673.08)
CNE1000032Q9	20,200	7.334650	5.245333	105,955.73	105,955.73	(6,644.65)	50.000000	1	(14.21)	(28.43)	90.00	0.00	0.00	0.00	(6,673.08)
NMDC LIMITED CMN															
NMDC.NS	61,018	INR	0.769931	46,139.07	46,979.65		4.330000	ACT/360					0.00	0.00	(36.33)
INE584A01023	61,018	85.683000	0.769873	46,976.11	46,976.11	3.54	75.000000	1	(6.61)	(39.87)	78.16	0.00	0.00	0.00	(36.33)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
000686.ZK	7,500	CNY	1.011637	7,819.49	7,587.27		4.330000	ACT/360					0.00	0.00	(547.15)
CNE000004H9	7,500	7.334650	1.084300	8,132.25	8,132.25	(544.98)	50.000000	1	(1.09)	(2.18)	90.00	0.00	0.00	0.00	(547.15)
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	15.380852	315,159.33	322,997.89		4.330000	ACT/360					0.00	0.00	1,388.81
TW0003034005	21,000	32.703000	15.304878	321,402.44	321,402.44	1,595.45	30.000000	1	(41.28)	(206.64)	90.00	0.00	0.00	0.00	1,388.81
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	8.851138	375,031.62	380,404.21		4.330000	ACT/360					0.00	0.00	2,329.80
CNE100003PN0	42,978	7.334650	8.794570	377,973.03	377,973.03	2,431.18	50.000000	1	(50.67)	(101.38)	90.00	0.00	0.00	0.00	2,329.80
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	900	CNY	9.301057	8,463.50	8,370.95		4.330000	ACT/360					0.00	0.00	(104.43)
CNE100002RB3	900	7.334650	9.414560	8,473.10	8,473.10	(102.15)	50.000000	1	(1.14)	(2.27)	90.00	0.00	0.00	0.00	(104.43)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	148	INR	141.764994	0.00	20,981.22		4.330000	ACT/360					0.00	0.00	(23.81)
INE881D01027	0	85.683000	141.925889	0.00	21,005.03	(23.81)	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(23.81)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	65,700	CNY	1.336124	89,775.57	87,783.33		4.330000	ACT/360					0.00	0.00	(6,987.40)
CNE100001ZV6	65,700	7.334650	1.442091	94,745.38	94,745.38	(6,962.05)	50.000000	1	(12.64)	(25.35)	90.00	0.00	0.00	0.00	(6,987.40)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.334126	64,300.47	59,987.05		4.330000	ACT/360					0.00	0.00	(6,538.33)
CNE100002MR0	25,700	7.334650	2.587843	66,507.57	66,507.57	(6,520.52)	50.000000	1	(8.89)	(17.82)	90.00	0.00	0.00	0.00	(6,538.33)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	97,400	CNY	3.375758	299,567.12	328,798.78		4.330000	ACT/360					0.00	0.00	(11,606.53)
CNE100003JW4	87,100	7.334650	3.494081	305,675.10	340,323.47	(11,524.68)	50.000000	1	(40.93)	(81.85)	90.00	0.00	0.00	0.00	(11,606.53)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.042361	13,663.10	13,479.58		4.330000	ACT/360					0.00	0.00	(728.82)
CNE100001XV1	6,600	7.334650	2.152212	14,204.60	14,204.60	(725.02)	50.000000	1	(1.90)	(3.80)	90.00	0.00	0.00	0.00	(728.82)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	134,300	CNY	6.840136	930,598.54	918,630.20		4.330000	ACT/360					0.00	0.00	(47,241.52)
CNE000001R84	134,300	7.334650	7.189971	965,613.11	965,613.11	(46,982.90)	50.000000	1	(129.07)	(258.62)	90.00	0.00	0.00	0.00	(47,241.52)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	27,700	CNY	1.182060	39,852.15	32,743.08		4.330000	ACT/360					(241.63)	0.00	(1,024.67)
CNE000001ND1	33,600	7.334650	1.209936	40,653.85	33,515.23	(772.15)	50.000000	1	(5.44)	(10.90)	90.00	0.00	(3.82)	0.00	(1,024.67)
POWER FINANCE CORP LTD CMN															
PWFC.NS	0	INR	5.208735	0.00	0.00		0.000000	ACT/360					155.57	0.00	5.93
INE134E01011	0	85.683000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(149.63)	78.16	0.00	(149.63)	0.00	5.93
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	46,680	INR	3.560216	166,424.89	166,190.89		4.330000	ACT/360					0.00	0.00	(2,242.07)
INE752E01010	46,680	85.683000	3.605220	168,291.66	168,291.66	(2,100.77)	75.000000	1	(23.71)	(141.30)	78.16	0.00	0.00	0.00	(2,242.07)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	125,700	MYR	1.064090	135,582.16	133,756.08		4.330000	ACT/360					0.00	0.00	(4,255.32)
MYL8869OO009	125,700	4.501500	1.097056	137,899.94	137,899.94	(4,143.86)	150.000000	1	(22.24)	(111.47)	100.00	0.00	0.00	0.00	(4,255.32)
PT ANEKA TAMBANG TBK CMN															
ANTM.JK	1,161,900	IDR	0.088904	108,843.31	103,297.60		4.330000	ACT/360					0.00	0.00	(6,425.59)
ID1000106602	1,161,900	16141.000029	0.094369	109,647.34	109,647.34	(6,349.74)	65.000000	1	(15.15)	(75.84)	85.00	0.00	0.00	0.00	(6,425.59)
PT ASTRA INTERNATIONAL TBK CMN															
ASII.JK	1,270,500	IDR	0.304814	387,586.35	387,265.97		4.330000	ACT/360					0.00	0.00	1,741.08
ID1000122807	1,270,500	16141.000029	0.303235	385,259.64	385,259.64	2,006.33	65.000000	1	(53.34)	(265.25)	85.00	0.00	0.00	0.00	1,741.08
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	106,500	IDR	0.590112	64,650.82	62,846.94		4.330000	ACT/360					0.00	0.00	(1,626.61)
ID1000109507	106,500	16141.000029	0.605218	64,455.72	64,455.72	(1,608.77)	65.000000	1	(8.92)	(17.84)	85.00	0.00	0.00	0.00	(1,626.61)
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	983,200	IDR	0.159222	166,633.72	156,546.93		4.330000	ACT/360					0.00	0.00	(8,447.79)
ID1000129000	983,200	16141.000029	0.167698	164,880.67	164,880.67	(8,333.74)	65.000000	1	(22.84)	(114.05)	85.00	0.00	0.00	0.00	(8,447.79)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	69,800	THB	3.548667	251,020.90	247,696.99		4.330000	ACT/360					0.00	0.00	2,488.88
TH0355010R16	69,800	34.520000	3.510760	245,051.07	245,051.07	2,645.92	40.000000	1	(32.26)	(157.03)	90.00	0.00	0.00	0.00	2,488.88

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
PUBM.KL	159,400	MYR	1.001888	159,524.01	159,700.99		4.330000	ACT/360					0.00	0.00	(3,167.48)
MYL129500004	159,400	4.501500	1.020934	162,736.88	162,736.88	(3,035.89)	150.000000	1	(26.22)	(131.59)	100.00	0.00	0.00	0.00	(3,167.48)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	1.949650	54,712.54	78,960.82		4.330000	ACT/360					0.00	0.00	(1,844.31)
CNE1000020Z5	27,500	7.334650	1.994901	55,608.73	80,793.51	(1,832.68)	50.000000	1	(7.45)	(11.63)	90.00	0.00	0.00	0.00	(1,844.31)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.274137	210,501.12	0.00		4.330000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	94,800	7.334650	0.000000	213,091.91	0.00	0.00	50.000000	1	(28.55)	(69.18)	90.00	0.00	(69.18)	0.00	(189.15)
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605183.SH	78,200	CNY	2.241416	176,312.61	175,278.71		4.330000	ACT/360					0.00	0.00	(4,712.73)
CNE100005XK5	78,200	7.334650	2.301064	179,943.20	179,943.20	(4,664.49)	50.000000	1	(24.09)	(48.23)	90.00	0.00	0.00	0.00	(4,712.73)
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	0	INR	4.856856	0.00	0.00		0.000000	ACT/360					224.89	0.00	218.51
INE415G01027	0	85.683000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.39)	78.16	0.00	(6.39)	0.00	218.51
REC LIMITED CMN															
RECM.NS	0	INR	6.015779	0.00	0.00		0.000000	ACT/360					88.12	0.00	87.12
INE020B01018	0	85.683000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	17,800	CNY	0.418561	17,068.83	7,450.39		4.330000	ACT/360					(199.66)	0.00	(556.63)
CNE100002RX7	38,200	7.334650	0.438363	16,745.47	7,802.86	(352.47)	50.000000	1	(2.25)	(4.50)	90.00	0.00	(2.53)	0.00	(556.63)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
300724.ZK	90,100	CNY	8.286694	685,614.21	746,631.13		4.330000	ACT/360					0.00	0.00	(28,209.76)
CNE100003G91	81,400	7.334650	8.597701	702,607.47	774,652.82	(28,021.69)	50.000000	1	(94.03)	(188.07)	90.00	0.00	0.00	0.00	(28,209.76)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.115984	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(211.99)
CNE000001F70	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	(1.50)	0.00	(211.99)
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600061.SH	222,000	CNY	0.963918	217,502.72	213,989.76		4.330000	ACT/360					0.00	0.00	(13,872.88)
CNE000000Q11	222,000	7.334650	1.026138	227,802.72	227,802.72	(13,812.96)	50.000000	1	(30.42)	(59.92)	90.00	0.00	0.00	0.00	(13,872.88)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	52,500	CNY	3.085355	714,300.77	161,981.14		4.330000	ACT/360					(3,641.98)	0.00	(9,282.76)
CNE100001T64	226,100	7.334650	3.189972	719,711.31	167,473.53	(5,492.39)	50.000000	1	(96.49)	(148.39)	90.00	0.00	(190.67)	0.00	(9,282.76)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.328039	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	285.27

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600219.SH	1,989,400	CNY	0.550810	1,056,861.25	1,095,781.80		4.330000	ACT/360					0.00	0.00	31,791.61
CNE000001139	1,978,100	7.334650	0.534694	1,057,642.74	1,063,720.46	32,061.34	50.000000	1	(141.89)	(269.73)	90.00	0.00	0.00	0.00	31,791.61
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605098.SH	23,600	CNY	5.003647	115,706.34	118,086.07		4.330000	ACT/360					0.00	0.00	4,482.15
CNE1000052P9	23,600	7.334650	4.812433	113,573.42	113,573.42	4,512.65	50.000000	1	(15.27)	(30.51)	90.00	0.00	0.00	0.00	4,482.15
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	167,700	CNY	0.661245	115,493.15	110,890.77		4.330000	ACT/360					0.00	0.00	(7,510.97)
CNE0000008S7	167,700	7.334650	0.705846	118,370.40	118,370.40	(7,479.63)	50.000000	1	(15.84)	(31.34)	90.00	0.00	0.00	0.00	(7,510.97)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603881.SH	131,200	CNY	2.515457	365,547.47	330,028.02		4.330000	ACT/360					(5,748.47)	0.00	(81,656.39)
CNE100002R57	131,200	7.334650	3.093121	405,817.48	405,817.48	(75,789.46)	50.000000	1	(53.89)	(118.46)	90.00	0.00	(10.13)	0.00	(81,656.39)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	17,273	CNY	25.957612	500,800.61	448,365.83		4.330000	ACT/360					(1,407.00)	0.00	(11,387.91)
CNE100003LY6	19,373	7.334650	26.527101	513,909.53	458,202.62	(9,836.78)	50.000000	1	(68.77)	(144.12)	90.00	0.00	(26.68)	0.00	(11,387.91)
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	44,900	CNY	1.987825	92,705.07	89,253.34		4.330000	ACT/360					0.00	0.00	(11,822.73)
CNE0000006D3	44,900	7.334650	2.250536	101,049.07	101,049.07	(11,795.73)	50.000000	1	(13.44)	(27.00)	90.00	0.00	0.00	0.00	(11,822.73)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	18,500	CNY	0.978915	5,206.17	18,109.93		4.330000	ACT/360					(554.42)	0.00	(158.23)
CNE100000D55	5,000	7.334650	0.000000	5,537.57	17,712.25	397.68	50.000000	1	(0.74)	(1.48)	90.00	0.00	(1.48)	0.00	(158.23)
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	290,000	CNY	2.460922	699,002.61	713,667.32		4.330000	ACT/360					0.00	0.00	(19,323.50)
CNE1000006J8	280,300	7.334650	2.526923	708,847.16	732,807.56	(19,140.24)	50.000000	1	(94.97)	(183.26)	90.00	0.00	0.00	0.00	(19,323.50)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.524367	96,769.86	0.00		4.330000	ACT/360					(4,218.79)	0.00	(4,244.59)
CNE000000MK0	26,200	7.334650	0.000000	96,102.81	0.00	0.00	50.000000	1	(12.90)	(25.80)	90.00	0.00	(39.42)	0.00	(4,244.59)
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
600835.SH	84,000	CNY	2.175973	196,505.99	182,781.73		4.330000	ACT/360					0.00	0.00	(22,836.85)
CNE000000B91	84,000	7.334650	2.447185	205,563.54	205,563.54	(22,781.81)	50.000000	1	(27.45)	(55.03)	90.00	0.00	0.00	0.00	(22,836.85)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	9.523290	225,782.53	0.00		4.330000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	22,700	7.334650	0.000000	225,366.33	0.00	0.00	50.000000	1	(30.24)	(60.48)	90.00	0.00	(60.48)	0.00	(2,258.03)
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603039.SH	28,100	CNY	5.863947	137,593.27	164,776.92		4.330000	ACT/360					0.00	0.00	(18,778.94)
CNE100002ZC4	21,800	7.334650	6.530861	145,776.79	183,517.20	(18,740.28)	50.000000	1	(19.44)	(38.66)	90.00	0.00	0.00	0.00	(18,778.94)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,320,300	CNY	0.518089	683,760.92	684,032.64		4.330000	ACT/360					0.00	0.00	(22,942.33)
CNE000001683	1,320,300	7.334650	0.535322	706,785.64	706,785.64	(22,753.00)	50.000000	1	(94.51)	(189.33)	90.00	0.00	0.00	0.00	(22,942.33)
SHANGHAI ZXIHAN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND															
600517.SH	38,900	CNY	0.708964	28,597.26	27,578.68		4.330000	ACT/360					0.00	0.00	(1,699.66)
CNE000001G20	38,900	7.334650	0.752455	29,270.50	29,270.50	(1,691.81)	50.000000	1	(3.92)	(7.84)	90.00	0.00	0.00	0.00	(1,699.66)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	28,400	CNY	1.322490	54,194.92	37,558.71		4.330000	ACT/360					145.62	0.00	69.62
CNE000000KZ2	41,400	7.334650	1.324648	54,840.43	37,620.00	(61.29)	50.000000	1	(7.35)	(14.71)	90.00	0.00	(8.44)	0.00	69.62
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.804401	16,397.36	16,088.02		4.330000	ACT/360					0.00	0.00	(1,068.71)
CNE100000WJ0	20,000	7.334650	0.857607	17,152.14	17,152.14	(1,064.12)	50.000000	1	(2.29)	(4.59)	90.00	0.00	0.00	0.00	(1,068.71)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.685786	532,049.23	527,712.30		4.330000	ACT/360					0.00	0.00	(34,638.69)
CNE100002FD4	769,500	7.334650	0.730605	562,200.55	562,200.55	(34,488.25)	50.000000	1	(75.01)	(150.44)	90.00	0.00	0.00	0.00	(34,638.69)
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	30,800	CNY	0.863027	27,482.53	26,581.23		4.330000	ACT/360					0.00	0.00	(1,060.25)
CNE000000354	30,800	7.334650	0.897210	27,634.07	27,634.07	(1,052.84)	50.000000	1	(3.71)	(7.41)	90.00	0.00	0.00	0.00	(1,060.25)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688318.SH	53	CNY	21.605666	9,996.86	1,145.10		4.330000	ACT/360					(711.84)	0.00	(807.23)
CNE100005592	453	7.334650	23.352042	10,578.48	1,237.66	(92.56)	50.000000	1	(1.41)	(2.83)	90.00	0.00	(4.98)	0.00	(807.23)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,300	CNY	10.547197	13,477.40	13,711.36		4.330000	ACT/360					0.00	0.00	89.37
CNE100005L92	1,300	7.334650	10.475644	13,618.34	13,618.34	93.02	50.000000	1	(1.83)	(3.65)	90.00	0.00	0.00	0.00	89.37
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	9,400	CNY	1.048448	10,133.57	9,855.41		4.330000	ACT/360					0.00	0.00	(707.32)
CNE1000016J7	9,000	7.334650	1.123407	10,151.79	10,560.02	(704.61)	50.000000	1	(1.36)	(2.71)	90.00	0.00	0.00	0.00	(707.32)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688025.SH	85	CNY	6.154350	543.46	523.12		4.330000	ACT/360					0.00	0.00	(28.40)
CNE1000062T0	85	7.334650	6.486678	551.37	551.37	(28.25)	50.000000	1	(0.07)	(0.15)	90.00	0.00	0.00	0.00	(28.40)
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	4,800	CNY	1.506548	6,258.33	7,231.43		4.330000	ACT/360					0.00	0.00	(354.97)
CNE100000KJ5	4,000	7.334650	1.580142	6,418.40	7,584.68	(353.25)	50.000000	1	(0.86)	(1.72)	90.00	0.00	0.00	0.00	(354.97)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688036.SH	600	CNY	12.074196	0.00	7,244.52		4.324369	ACT/360					0.00	0.00	16.32
CNE100003P74	0	7.334650	12.047003	0.00	7,228.20	16.32	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	16.32

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	38,600	CNY	0.335394	12,243.35	12,946.22		4.330000	ACT/360					0.00	0.00	(602.28)
CNE100000FK3	35,000	7.334650	0.350911	12,379.33	13,545.18	(598.96)	50.000000	1	(1.66)	(3.32)	90.00	0.00	0.00	0.00	(602.28)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	9.707348	409.82	388.29		4.330000	ACT/360					0.00	0.00	(15.55)
CNE100004934	40	7.334650	10.093272	403.73	403.73	(15.44)	50.000000	1	(0.05)	(0.11)	90.00	0.00	0.00	0.00	(15.55)
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
2888.TW	110,000	TWD	0.366939	39,726.83	40,363.27		4.330000	ACT/360					0.00	0.00	764.66
TW0002888005	110,000	32.703000	0.359756	39,573.16	39,573.16	790.11	30.000000	1	(5.09)	(25.45)	90.00	0.00	0.00	0.00	764.66
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
002978.ZK	9,400	CNY	3.854308	8,516.22	36,230.49		4.330000	ACT/360					0.00	0.00	103.36
CNE100003S63	2,200	7.334650	3.843190	8,516.22	36,125.99	104.51	50.000000	1	(1.14)	(1.14)	90.00	0.00	0.00	0.00	103.36
SICHUAN BIKOKI PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	25.618128	21,043.28	0.00		4.330000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	800	7.334650	0.000000	20,946.37	0.00	0.00	50.000000	1	(2.81)	(5.62)	90.00	0.00	(5.62)	0.00	(205.00)
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND															
600839.SH	10,500	CNY	1.198421	13,641.61	12,583.42		4.330000	ACT/360					0.00	0.00	(1,060.02)
CNE000000GJ4	10,500	7.334650	1.299201	13,641.61	13,641.61	(1,058.19)	50.000000	1	(1.83)	(1.83)	90.00	0.00	0.00	0.00	(1,060.02)
SIEMENS LIMITED CMN															
SIEM.NS	0	INR	75.652696	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	85.683000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(32.08)	78.16	0.00	(32.08)	0.00	(182.54)
SIGURD MICROELECTRONIC CORP CMN															
6257.TW	92,000	TWD	2.140476	194,051.55	196,923.83		4.330000	ACT/360					0.00	0.00	7,472.75
TW0006257009	92,000	32.703000	2.057927	189,329.28	189,329.28	7,594.55	30.000000	1	(24.39)	(121.80)	90.00	0.00	0.00	0.00	7,472.75
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	20,000	CNY	4.934114	107,271.00	98,682.28		4.330000	ACT/360					(260.00)	0.00	(4,555.49)
CNE1000020P6	21,200	7.334650	5.147460	109,127.25	102,949.20	(4,266.92)	50.000000	1	(14.62)	(28.57)	90.00	0.00	(1.66)	0.00	(4,555.49)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.699420	769,825.84	750,547.47		4.330000	ACT/360					0.00	0.00	(33,674.94)
CNE100003GS8	1,073,100	7.334650	0.730605	784,012.23	784,012.23	(33,464.76)	50.000000	1	(104.99)	(210.18)	90.00	0.00	0.00	0.00	(33,674.94)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	19,100	CNY	5.476744	102,799.57	104,605.81		4.330000	ACT/360					0.00	0.00	(6,253.68)
CNE1000027D7	18,300	7.334650	5.802681	106,421.46	110,831.21	(6,225.40)	50.000000	1	(14.23)	(28.28)	90.00	0.00	0.00	0.00	(6,253.68)
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.017090	16,615.71	16,578.57		4.330000	ACT/360					0.00	0.00	(788.53)
CNE1000019P8	16,300	7.334650	1.065181	17,362.45	17,362.45	(783.88)	50.000000	1	(2.32)	(4.65)	90.00	0.00	0.00	0.00	(788.53)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.598529	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(106.66)
STATE BANK OF INDIA CMN															
SBI.NS	0	INR	9.088734	0.00	0.00		0.000000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	0	85.683000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.48)	78.16	0.00	(5.48)	0.00	(94.98)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
002468.ZK	473,900	CNY	1.336124	644,981.17	633,189.04		4.330000	ACT/360					(112.88)	0.00	(22,679.49)
CNE100000T99	476,300	7.334650	1.383370	658,899.13	655,579.04	(22,390.00)	50.000000	1	(88.21)	(176.61)	90.00	0.00	(1.74)	0.00	(22,679.49)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	21,100	CNY	1.206602	17,948.97	25,459.29		4.330000	ACT/360					0.00	0.00	(1,422.42)
CNE000000KL2	14,000	7.334650	1.273901	17,948.97	26,879.31	(1,420.02)	50.000000	1	(2.41)	(2.41)	90.00	0.00	0.00	0.00	(1,422.42)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	40	CNY	9.770064	393.04	390.80		4.330000	ACT/360					0.00	0.00	(12.60)
CNE1000018M7	40	7.334650	10.082347	403.29	403.29	(12.49)	50.000000	1	(0.05)	(0.11)	90.00	0.00	0.00	0.00	(12.60)
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688106.SH	32,248	CNY	2.244143	72,751.62	72,369.11		4.330000	ACT/360					0.00	0.00	(2,560.29)
CNE100003ZP4	32,248	7.334650	2.322914	74,909.33	74,909.33	(2,540.22)	50.000000	1	(10.02)	(20.07)	90.00	0.00	0.00	0.00	(2,560.29)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	13,700	CNY	12.961764	168,014.90	177,576.16		4.330000	ACT/360					0.00	0.00	7,535.72
CNE100001XQ1	13,700	7.334650	12.409254	170,006.78	170,006.78	7,569.39	50.000000	1	(22.78)	(33.66)	90.00	0.00	0.00	0.00	7,535.72
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	34.553405	326,251.90	345,534.05		4.330000	ACT/360					0.00	0.00	17,579.43
TW0002330008	10,000	32.703000	32.774390	327,743.90	327,743.90	17,790.15	30.000000	1	(42.14)	(210.72)	90.00	0.00	0.00	0.00	17,579.43
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	39,283	INR	47.013993	1,915,984.24	1,846,850.70		4.330000	ACT/360					(656.81)	0.00	(38,399.39)
INE467B01029	40,158	85.683000	47.935724	1,924,903.98	1,883,059.06	(36,208.37)	75.000000	1	(271.44)	(1,534.21)	78.16	0.00	(35.48)	0.00	(38,399.39)
TATA ELXSI LTD CMN															
TTEX.NS	301	INR	76.355286	14,736.95	22,982.94		4.330000	ACT/360					0.00	0.00	(211.70)
INE670A01012	195	85.683000	77.044425	15,143.47	23,190.37	(207.43)	75.000000	1	(2.13)	(4.27)	78.16	0.00	0.00	0.00	(211.70)
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.629820	460,898.44	466,128.49		4.330000	ACT/360					0.00	0.00	10,677.23
TW0001504009	286,000	32.703000	1.591463	455,158.42	455,158.42	10,970.07	30.000000	1	(58.59)	(292.84)	90.00	0.00	0.00	0.00	10,677.23
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.455071	542,460.63	530,518.72		4.330000	ACT/360					0.00	0.00	(12,760.25)
MYL486300006	364,600	4.501500	1.488862	542,839.09	542,839.09	(12,320.37)	150.000000	1	(87.89)	(439.88)	100.00	0.00	0.00	0.00	(12,760.25)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	831,100	CNY	0.948921	0.00	788,647.86		4.330000	ACT/360					0.00	0.00	2,785.20
CNE100003F27	0	7.334650	0.945569	0.00	785,862.65	2,785.20	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2,785.20
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	81,800	CNY	0.635340	52,277.52	51,970.85		4.330000	ACT/360					0.00	0.00	(2,435.50)
CNE00000L16	81,400	7.334650	0.664937	54,135.48	54,391.85	(2,421.00)	50.000000	1	(7.24)	(14.50)	90.00	0.00	0.00	0.00	(2,435.50)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	2,998	CNY	3.588447	13,476.67	10,758.16		4.330000	ACT/360					(86.93)	0.00	(476.64)
CNE100004C29	3,698	7.334650	3.717208	13,746.24	11,144.19	(386.03)	50.000000	1	(1.84)	(3.68)	90.00	0.00	(1.19)	0.00	(476.64)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.728051	78,870.87	81,323.31		4.330000	ACT/360					0.00	0.00	182.06
CNE100000F79	108,700	7.334650	0.726246	79,019.20	81,121.63	201.68	50.000000	1	(10.60)	(19.63)	90.00	0.00	0.00	0.00	182.06
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	7,700	CNY	4.919117	17,073.75	37,877.20		4.330000	ACT/360					0.00	0.00	(485.77)
CNE000000ZW7	3,500	7.334650	4.981625	17,615.61	38,358.51	(481.31)	50.000000	1	(2.36)	(4.45)	90.00	0.00	0.00	0.00	(485.77)
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.666422	10,075.87	10,665.69		4.330000	ACT/360					0.00	0.00	1,159.57
TW0006757008	4,000	32.703000	2.375000	9,500.00	9,500.00	1,165.69	30.000000	1	(1.23)	(6.12)	90.00	0.00	0.00	0.00	1,159.57
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	766,800	CNY	0.833032	695,527.87	638,769.13		4.330000	ACT/360					0.00	0.00	(51,832.54)
CNE100002524	755,200	7.334650	0.900390	680,797.23	690,419.31	(51,650.18)	50.000000	1	(91.54)	(182.36)	90.00	0.00	0.00	0.00	(51,832.54)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.879483	83,310.08	0.00		4.330000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	27,600	7.334650	0.000000	83,334.83	0.00	0.00	50.000000	1	(11.18)	(22.36)	90.00	0.00	(22.36)	0.00	(1,035.61)
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600780.SH	158,700	CNY	0.734868	107,350.61	116,623.56		4.330000	ACT/360					0.00	0.00	(4,976.62)
CNE000000NK8	143,100	7.334650	0.766051	109,962.90	121,572.35	(4,948.78)	50.000000	1	(14.72)	(27.84)	90.00	0.00	0.00	0.00	(4,976.62)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	98,389	CNY	2.473192	152,456.19	243,334.92		4.330000	ACT/360					0.00	0.00	(14,125.76)
CNE100003ZR0	59,189	7.334650	2.616454	155,217.71	257,430.31	(14,095.39)	50.000000	1	(20.79)	(30.37)	90.00	0.00	0.00	0.00	(14,125.76)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	329,300	CNY	0.883478	198,708.26	290,929.22		4.330000	ACT/360					0.00	0.00	(17,748.95)
CNE000000RK9	214,800	7.334650	0.937224	207,777.05	308,627.80	(17,698.58)	50.000000	1	(27.75)	(50.37)	90.00	0.00	0.00	0.00	(17,748.95)
UNI-PRESIDENT ENTERPRISES CORP ORN CMN															
1216.TW	236,000	TWD	2.430970	570,124.32	573,708.83		4.330000	ACT/360					0.00	0.00	(8,750.58)
TW0001216000	236,000	32.703000	2.466463	582,085.27	582,085.27	(8,376.43)	30.000000	1	(74.76)	(374.15)	90.00	0.00	0.00	0.00	(8,750.58)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
UNITED INFORMATION SYSTEMS CMN															
2404.TW	2,000	TWD	15.625478	28,710.17	31,250.96		4.330000	ACT/360					0.00	0.00	1,841.83
TW0002404001	2,000	32.703000	14.695122	29,390.24	29,390.24	1,860.71	30.000000	1	(3.77)	(18.88)	90.00	0.00	0.00	0.00	1,841.83
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.294988	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	32.703000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(3.38)	90.00	0.00	(3.38)	0.00	23.83
VEDANTA LIMITED CMN															
VDAN.NS	0	INR	5.231493	119,803.22	0.00		4.330000	ACT/360					(445.42)	0.00	(521.72)
INE205A01025	23,248	85.683000	0.000000	122,050.09	0.00	0.00	75.000000	1	(17.18)	(76.29)	78.16	0.00	(76.29)	0.00	(521.72)
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300476.ZK	3,400	CNY	6.214339	19,457.11	21,128.75		4.330000	ACT/360					0.00	0.00	1,580.72
CNE1000020V4	3,400	7.334650	5.747880	19,542.79	19,542.79	1,585.96	50.000000	1	(2.62)	(5.24)	90.00	0.00	0.00	0.00	1,580.72
VOLTRONIC POWER TECHNOLOGY COR*P CMN															
6409.TW	3,000	TWD	58.251537	167,071.32	174,754.61		4.330000	ACT/360					0.00	0.00	4,523.33
TW0006409006	3,000	32.703000	56.707317	170,121.95	170,121.95	4,632.66	30.000000	1	(21.85)	(109.33)	90.00	0.00	0.00	0.00	4,523.33
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	51,300	CNY	1.274771	52,519.78	65,395.76		4.330000	ACT/360					0.00	0.00	(6,016.15)
CNE100000GQ8	39,100	7.334650	1.391751	56,439.17	71,396.82	(6,001.06)	50.000000	1	(7.52)	(15.09)	90.00	0.00	0.00	0.00	(6,016.15)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	63,800	CNY	1.119344	64,607.65	71,414.18		4.330000	ACT/360					0.00	0.00	(3,528.25)
CNE100001VB7	55,300	7.334650	1.174398	65,204.02	74,926.62	(3,512.45)	50.000000	1	(8.74)	(15.80)	90.00	0.00	0.00	0.00	(3,528.25)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	129,100	CNY	2.317766	282,253.27	299,223.55		4.330000	ACT/360					0.00	0.00	15,831.65
CNE100000619	129,100	7.334650	2.194546	283,315.89	283,315.89	15,907.66	50.000000	1	(38.00)	(76.01)	90.00	0.00	0.00	0.00	15,831.65
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	204,000	CNY	0.223596	0.00	45,613.63		4.324369	ACT/360					0.00	0.00	768.90
CNE000000WD4	0	7.334650	0.219827	0.00	44,844.73	768.90	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	768.90
WIPRO LIMITED CMN															
WIPR.NS	88,742	INR	3.431836	304,770.20	304,547.99		4.330000	ACT/360					0.00	0.00	(265.22)
INE075A01022	88,742	85.683000	3.434340	304,770.20	304,770.20	(222.22)	75.000000	1	(43.01)	(43.01)	78.16	0.00	0.00	0.00	(265.22)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600580.SH	89,500	CNY	2.222328	201,533.85	198,898.38		4.330000	ACT/360					0.00	0.00	(10,470.87)
CNE000001BJ3	85,500	7.334650	2.338719	200,710.82	209,315.38	(10,417.00)	50.000000	1	(26.94)	(53.87)	90.00	0.00	0.00	0.00	(10,470.87)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.231143	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	193.34

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WUXI APPTTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	20,900	CNY	7.141445	117,455.95	149,256.20		4.330000	ACT/360					(38.39)	0.00	(6,517.98)
CNE1000031K4	16,200	7.334650	7.449913	121,764.92	155,703.18	(6,446.98)	50.000000	1	(16.28)	(32.61)	90.00	0.00	(0.40)	0.00	(6,517.98)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	37,100	CNY	0.902565	7,772.19	33,485.17		4.330000	ACT/360					0.00	0.00	39.92
CNE000000B00	8,300	7.334650	0.901461	7,772.19	33,444.21	40.96	50.000000	1	(1.04)	(1.04)	90.00	0.00	0.00	0.00	39.92
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.122071	6,837.70	6,732.43		4.330000	ACT/360					0.00	0.00	(398.00)
CNE100000QS3	6,000	7.334650	1.188086	7,128.52	7,128.52	(396.09)	50.000000	1	(0.95)	(1.91)	90.00	0.00	0.00	0.00	(398.00)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.004281	7,036.25	6,807.28		4.330000	ACT/360					0.00	0.00	(458.79)
CNE100005X80	1,700	7.334650	4.273014	7,264.12	7,264.12	(456.85)	50.000000	1	(0.97)	(1.95)	90.00	0.00	0.00	0.00	(458.79)
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	22,700	CNY	16.047119	362,914.64	364,269.60		4.330000	ACT/360					0.00	0.00	(4,475.25)
CNE000001D72	22,700	7.334650	16.239912	368,646.00	368,646.00	(4,376.41)	50.000000	1	(49.38)	(98.84)	90.00	0.00	0.00	0.00	(4,475.25)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.904658	30,594.20	30,664.99		4.330000	ACT/360					0.00	0.00	(3,592.10)
CNE1000033H6	15,200	7.334650	2.127230	32,506.04	34,248.40	(3,583.40)	50.000000	1	(4.33)	(8.70)	90.00	0.00	0.00	0.00	(3,592.10)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	0.970735	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(151.63)
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000526.ZK	51	CNY	6.080726	303.01	310.12		4.330000	ACT/360					0.00	0.00	17.11
CNE0000005F0	51	7.334650	5.743783	292.93	292.93	17.18	50.000000	1	(0.04)	(0.08)	90.00	0.00	0.00	0.00	17.11
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601811.SH	6,000	CNY	2.061448	0.00	12,368.69		4.324369	ACT/360					0.00	0.00	(31.36)
CNE100002BC5	0	7.334650	2.066674	0.00	12,400.05	(31.36)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(31.36)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	39,500	CNY	2.923112	117,448.83	115,462.91		4.330000	ACT/360					0.00	0.00	(5,075.47)
CNE100002G50	39,500	7.334650	3.050787	120,506.09	120,506.09	(5,043.18)	50.000000	1	(16.13)	(32.29)	90.00	0.00	0.00	0.00	(5,075.47)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	222,200	CNY	1.397476	303,928.05	310,519.25		4.330000	ACT/360					0.00	0.00	(3,018.27)
CNE1000008S5	222,200	7.334650	1.410682	313,453.54	313,453.54	(2,934.29)	50.000000	1	(41.92)	(83.98)	90.00	0.00	0.00	0.00	(3,018.27)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	43,500	CNY	0.860300	38,895.65	37,423.05		4.330000	ACT/360					(25.77)	0.00	(1,523.15)
CNE000001PZ9	44,200	7.334650	0.894479	39,535.97	38,909.84	(1,486.78)	50.000000	1	(5.30)	(10.60)	90.00	0.00	(0.34)	0.00	(1,523.15)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XINTEC INC CMN															
3374.TWO	21,000	TWD	6.299116	123,323.21	132,281.44		4.330000	ACT/360					0.00	0.00	5,431.70
TW0003374005	21,000	32.703000	6.036585	126,768.28	126,768.29	5,513.16	30.000000	1	(16.28)	(81.46)	90.00	0.00	0.00	0.00	5,431.70
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,300	CNY	3.427566	456,891.72	508,308.10		4.330000	ACT/360					0.00	0.00	(44,384.18)
CNE000007F6	129,800	7.334650	3.725973	487,988.55	552,561.77	(44,253.67)	50.000000	1	(65.04)	(130.51)	90.00	0.00	0.00	0.00	(44,384.18)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,800	CNY	2.579537	92,923.02	94,926.96		4.330000	ACT/360					0.00	0.00	(5,197.83)
CNE100004751	35,400	7.334650	2.720080	96,443.94	100,098.96	(5,172.00)	50.000000	1	(12.89)	(25.83)	90.00	0.00	0.00	0.00	(5,197.83)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	163,000	TWD	2.415681	382,889.28	393,755.92		4.330000	ACT/360					0.00	0.00	17,321.82
TW0002609005	163,000	32.703000	2.307927	376,192.10	376,192.10	17,563.82	30.000000	1	(48.44)	(242.00)	90.00	0.00	0.00	0.00	17,321.82
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	1,700	CNY	8.230795	14,931.99	13,992.35		4.330000	ACT/360					0.00	0.00	(544.44)
CNE100002JZ9	1,700	7.334650	8.548759	14,532.89	14,532.89	(540.54)	50.000000	1	(1.96)	(3.91)	90.00	0.00	0.00	0.00	(544.44)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	6,750	CNY	1.424744	77.20	9,617.02		4.330000	ACT/360					0.00	0.00	(35.56)
CNE1000019T0	50	7.334650	1.430009	81.94	9,652.56	(35.54)	50.000000	1	(0.01)	(0.02)	90.00	0.00	0.00	0.00	(35.56)
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	142,000	CNY	1.998732	258,930.08	283,819.95		4.330000	ACT/360					(129.35)	0.00	(5,342.85)
CNE1000031L2	131,500	7.334650	2.034955	268,816.36	288,963.65	(5,143.70)	50.000000	1	(35.93)	(69.80)	90.00	0.00	(1.64)	0.00	(5,342.85)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	81,275	CNY	5.225880	416,467.40	424,733.39		4.330000	ACT/360					0.00	0.00	(3,804.69)
CNE100002PC5	81,275	7.334650	5.271280	428,423.28	428,423.28	(3,689.89)	50.000000	1	(57.31)	(114.79)	90.00	0.00	0.00	0.00	(3,804.69)
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	2,400	CNY	4.236058	10,395.93	10,166.54		4.330000	ACT/360					0.00	0.00	(524.19)
CNE1000048D3	2,400	7.334650	4.453275	10,687.86	10,687.86	(521.32)	50.000000	1	(1.43)	(2.86)	90.00	0.00	0.00	0.00	(524.19)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
000975.ZK	68,700	CNY	2.279591	188,460.35	156,607.88		4.330000	ACT/360					2,757.67	0.00	15,118.82
CNE0000012L4	86,200	7.334650	2.098953	180,929.75	144,198.07	12,409.81	50.000000	1	(24.38)	(48.65)	90.00	0.00	(18.66)	0.00	15,118.82
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	75,200	CNY	2.769048	202,225.36	208,232.43		4.330000	ACT/360					0.00	0.00	2,172.30
CNE100001YB1	75,200	7.334650	2.739427	206,004.91	206,004.91	2,227.52	50.000000	1	(27.59)	(55.23)	90.00	0.00	0.00	0.00	2,172.30
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	149,300	CNY	1.008910	351,040.20	150,630.23		4.330000	ACT/360					(4,132.66)	0.00	(6,921.50)
CNE100000015	350,000	7.334650	1.026944	359,430.40	153,322.74	(2,692.51)	50.000000	1	(48.11)	(96.33)	90.00	0.00	(100.40)	0.00	(6,921.50)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000807.ZK	251,100	CNY	2.054631	500,552.02	515,917.87		4.330000	ACT/360					2,924.03	0.00	54,395.13
CNE000000VG9	266,800	7.334650	1.849133	493,325.83	464,317.27	51,600.60	50.000000	1	(66.29)	(129.50)	90.00	0.00	(15.63)	0.00	54,395.13
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	83,500	CNY	0.762136	62,754.09	63,638.35		4.330000	ACT/360					0.00	0.00	107.21
CNE000001HC5	83,500	7.334650	0.760648	63,514.11	63,514.11	124.24	50.000000	1	(8.51)	(17.03)	90.00	0.00	0.00	0.00	107.21
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.540632	19,731.35	19,566.03		4.330000	ACT/360					0.00	0.00	(210.67)
CNE000001N39	12,700	7.334650	1.556803	19,771.40	19,771.40	(205.37)	50.000000	1	(2.65)	(5.30)	90.00	0.00	0.00	0.00	(210.67)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,700	CNY	2.968103	595,971.04	589,762.16		4.330000	ACT/360					0.00	0.00	(15,506.16)
CNE000000S01	198,700	7.334650	3.045325	605,106.08	605,106.08	(15,343.92)	50.000000	1	(81.06)	(162.24)	90.00	0.00	0.00	0.00	(15,506.16)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	3,600	CNY	2.478646	9,262.87	8,923.13		4.330000	ACT/360					0.00	0.00	(675.90)
CNE100003FQ4	3,600	7.334650	2.665683	9,596.46	9,596.46	(673.33)	50.000000	1	(1.28)	(2.57)	90.00	0.00	0.00	0.00	(675.90)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300718.ZK	3,200	CNY	4.376487	112,563.52	14,004.76		4.330000	ACT/360					8,957.02	0.00	9,515.05
CNE1000035C2	25,300	7.334650	4.191077	106,034.25	13,411.45	593.31	50.000000	1	(14.32)	(35.29)	90.00	0.00	(37.70)	0.00	9,515.05
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	110,900	CNY	1.469736	162,601.36	162,993.74		4.330000	ACT/360					0.00	0.00	(764.20)
CNE000001JT5	110,900	7.334650	1.476231	163,714.02	163,714.02	(720.28)	50.000000	1	(21.95)	(43.91)	90.00	0.00	0.00	0.00	(764.20)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.308856	296,632.27	360,016.52		4.330000	ACT/360					0.00	0.00	(23,575.22)
CNE000001FJ4	221,062	7.334650	1.394262	310,640.52	383,508.58	(23,492.06)	50.000000	1	(41.48)	(83.16)	90.00	0.00	0.00	0.00	(23,575.22)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.122801	7,242.99	7,217.52		4.330000	ACT/360					0.00	0.00	(148.40)
CNE0000010J2	3,400	7.334650	2.165868	7,363.95	7,363.95	(146.43)	50.000000	1	(0.99)	(1.97)	90.00	0.00	0.00	0.00	(148.40)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.364121	0.00	0.00		0.000000	ACT/360					150.66	0.00	150.66
CNE100003K12	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	150.66
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
002001.ZK	79,000	CNY	2.970830	232,954.57	234,695.59		4.330000	ACT/360					0.00	0.00	(2,388.42)
CNE000001J84	79,000	7.334650	3.000259	237,020.46	237,020.46	(2,324.87)	50.000000	1	(31.74)	(63.54)	90.00	0.00	0.00	0.00	(2,388.42)
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.962554	13,912.61	13,764.53		4.330000	ACT/360					0.00	0.00	(690.29)
CNE1000051S5	14,300	7.334650	1.010556	14,450.95	14,450.95	(686.42)	50.000000	1	(1.93)	(3.87)	90.00	0.00	0.00	0.00	(690.29)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,100	CNY	2.692698	232,447.92	221,070.54		4.330000	ACT/360					0.00	0.00	(21,503.76)
CNE1000023N5	82,100	7.334650	2.953829	242,509.36	242,509.36	(21,438.83)	50.000000	1	(32.40)	(64.93)	90.00	0.00	0.00	0.00	(21,503.76)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	198,900	CNY	1.706966	272,541.61	339,515.59		4.330000	ACT/360					0.00	0.00	(3,556.46)
CNE100000MK9	158,800	7.334650	1.724517	274,692.64	343,006.50	(3,490.92)	50.000000	1	(36.82)	(65.54)	90.00	0.00	0.00	0.00	(3,556.46)
ZHEJIANG WOLWU BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	140,000	CNY	2.644980	336,022.09	370,297.15		4.330000	ACT/360					0.00	0.00	(16,563.85)
CNE100001R58	125,400	7.334650	2.762641	347,854.93	386,769.70	(16,472.55)	50.000000	1	(46.51)	(91.29)	90.00	0.00	0.00	0.00	(16,563.85)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.327943	19,484.16	19,520.77		4.330000	ACT/360					0.00	0.00	(438.70)
CNE100000K64	14,700	7.334650	1.357423	19,954.12	19,954.12	(433.35)	50.000000	1	(2.67)	(5.35)	90.00	0.00	0.00	0.00	(438.70)
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	510,700	CNY	0.759409	348,875.67	387,830.23		4.330000	ACT/360					0.00	0.00	(32,409.45)
CNE000000W62	440,200	7.334650	0.822681	365,994.67	420,143.24	(32,313.00)	50.000000	1	(48.87)	(96.44)	90.00	0.00	0.00	0.00	(32,409.45)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.853483	37,739.06	37,297.21		4.330000	ACT/360					0.00	0.00	(1,738.34)
CNE100004900	43,700	7.334650	0.893058	39,026.66	39,026.66	(1,729.44)	50.000000	1	(5.22)	(8.90)	90.00	0.00	0.00	0.00	(1,738.34)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.711056	47,497.16	50,989.48		4.330000	ACT/360					0.00	0.00	(3,026.85)
CNE100000PX5	26,800	7.334650	1.812223	48,884.43	54,004.25	(3,014.77)	50.000000	1	(6.54)	(12.08)	90.00	0.00	0.00	0.00	(3,026.85)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.118711	142.07	144.07		4.330000	ACT/360					0.00	0.00	(5.29)
CNE1000005030	68	7.334650	2.195911	149.32	149.32	(5.25)	50.000000	1	(0.02)	(0.04)	90.00	0.00	0.00	0.00	(5.29)
ZHUZHOU CRRG TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	20,183	CNY	5.966202	128,518.14	120,415.85		4.330000	ACT/360					0.00	0.00	(11,697.78)
CNE100004QK2	20,183	7.334650	6.544034	132,078.24	132,078.24	(11,662.39)	50.000000	1	(17.67)	(35.39)	90.00	0.00	0.00	0.00	(11,697.78)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	2,100	CNY	4.002918	8,542.62	8,406.13		4.330000	ACT/360					0.00	0.00	(515.10)
CNE1000035L3	2,100	7.334650	4.247067	8,918.84	8,918.84	(512.71)	50.000000	1	(1.19)	(2.39)	90.00	0.00	0.00	0.00	(515.10)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.661245	57,670.59	57,660.56		4.330000	ACT/360					0.00	0.00	(2,253.60)
CNE100000P93	87,200	7.334650	0.686905	59,898.12	59,898.12	(2,237.56)	50.000000	1	(8.01)	(16.04)	90.00	0.00	0.00	0.00	(2,253.60)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	0	CNY	2.184153	287,873.17	0.00		4.330000	ACT/360					4,509.84	0.00	4,471.21
CNE100000B24	138,200	7.334650	0.000000	287,873.17	0.00	0.00	50.000000	1	(38.62)	(38.62)	90.00	0.00	(76.31)	0.00	4,471.21

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
000063.ZK	77,100	CNY	4.830496	0.00	372,431.27		4.324369	ACT/360					0.00	0.00	4,162.34
CNE000000TK5	0	7.334650	4.776510	0.00	368,268.93	4,162.34	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	4,162.34
TOTAL Long				64,126,123.83	67,388,028.31								(44,417.82)	0.00	(2,169,826.83)
				65,608,328.70	69,491,420.31	(2,103,392.00)			(8,809.51)	(22,017.01)			0.00	(2,011.07)	0.00 (2,169,826.83)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(3)	CNY	11.402044	(35.66)	(34.21)		4.330000	ACT/360					0.00	0.00	3.67
CNE1000042T2	(3)	7.334650	12.631953	(37.90)	(37.90)	3.69	(1,200.000000)	1	(0.01)	(0.02)	100.00	0.00	0.00	0.00	3.67
ACER INCORPORATED ORD CMN															
2353.TW	0	TWD	1.168089	(4,805.61)	0.00		4.330000	ACT/360					42.15	0.00	42.43
TW0002353000	(4,000)	32.703000	0.000000	(4,805.61)	0.00	0.00	(225.000000)	1	0.28	0.28	100.00	0.00	0.28	0.00	42.43
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND															
688012.SH	(99)	CNY	25.131397	(2,447.18)	(2,488.01)		4.330000	ACT/360					0.00	0.00	68.97
CNE100003MM9	(99)	7.334650	25.832002	(2,557.37)	(2,557.37)	69.36	(725.000000)	1	(0.19)	(0.39)	100.00	0.00	0.00	0.00	68.97
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	3.501208	(79,757.21)	(84,028.99)		4.330000	ACT/360					0.00	0.00	(3,465.88)
TW0008086000	(24,000)	32.703000	3.358736	(80,609.65)	(80,609.65)	(3,419.33)	(898.958300)	1	(10.22)	(46.55)	100.00	0.00	0.00	0.00	(3,465.88)
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.717144	(470,456.48)	0.00		4.330000	ACT/360					17,216.63	0.00	17,286.43
CNE100000RJO	(662,100)	7.334650	0.000000	(482,829.14)	0.00	0.00	(175.000000)	1	35.20	69.81	100.00	0.00	119.86	0.00	17,286.43
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603529.SH	(7,500)	CNY	5.889852	(42,715.13)	(44,173.89)		4.330000	ACT/360					0.00	0.00	(2,184.68)
CNE1000051B1	(7,500)	7.334650	5.601759	(42,013.19)	(42,013.19)	(2,160.69)	(1,448.333300)	1	(12.13)	(23.98)	100.00	0.00	0.00	0.00	(2,184.68)
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD															
AOT_n.BK	(588,900)	THB	1.738123	(955,938.69)	(1,023,580.53)		4.330000	ACT/360					0.00	0.00	(3,521.58)
TH0765010R16	(556,300)	34.520000	1.749841	(974,520.70)	(1,030,481.59)	6,901.05	(80.666900)	1	95.79	451.79	100.00	(10,874.43)	0.00	0.00	(3,449.25)
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	97.850350	(363,581.18)	(391,401.40)		4.330000	ACT/360					0.00	0.00	8,623.47
KYG022421088	(4,000)	32.703000	100.000000	(400,000.00)	(400,000.00)	8,598.60	(400.000000)	1	7.71	24.87	100.00	0.00	0.00	0.00	8,623.47
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	4.082194	(24,946.89)	(24,493.17)		4.330000	ACT/360					0.00	0.00	637.66
TW0008054008	(6,000)	32.703000	4.192073	(25,152.44)	(25,152.44)	659.27	(1,058.333300)	1	(4.31)	(21.61)	100.00	0.00	0.00	0.00	637.66
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	13.301532	(36,145.67)	(39,904.60)		4.330000	ACT/360					0.00	0.00	(3,154.03)
TW0006187008	(3,000)	32.703000	12.256098	(36,768.29)	(36,768.29)	(3,136.30)	(783.333300)	1	(3.44)	(17.72)	100.00	0.00	0.00	0.00	(3,154.03)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	3.103691	(89,332.33)	(90,007.03)		4.330000	ACT/360					0.00	0.00	(1,255.50)
TW0001514008	(29,000)	32.703000	3.064024	(88,856.70)	(88,856.70)	(1,150.34)	(1,285.344800)	1	(21.21)	(105.16)	100.00	0.00	0.00	0.00	(1,255.50)
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(87,000)	CNY	0.987095	(91,419.43)	(85,877.31)		4.330000	ACT/360					0.00	0.00	8,028.68
CNE000000DF9	(87,000)	7.334650	1.080203	(93,977.66)	(93,977.66)	8,100.35	(1,830.660900)	1	(35.18)	(71.67)	100.00	0.00	0.00	0.00	8,028.68
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	(3,200)	CNY	5.532643	(17,866.57)	(17,704.46)		4.330000	ACT/360					0.00	0.00	108.23
CNE100000Q84	(3,200)	7.334650	5.568984	(17,820.75)	(17,820.75)	116.29	(1,245.312500)	1	(4.04)	(8.06)	100.00	0.00	0.00	0.00	108.23
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000898.ZK	(165,800)	CNY	0.317670	(52,787.74)	(52,669.73)		4.330000	ACT/360					0.00	0.00	1,647.75
CNE000000SQ4	(165,800)	7.334650	0.327748	(54,340.62)	(54,340.62)	1,670.89	(1,217.159200)	1	(11.31)	(23.15)	100.00	0.00	0.00	0.00	1,647.75
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(13,703)	CNY	3.574813	(80,469.75)	(48,985.66)		4.330000	ACT/360					2,231.39	0.00	6,705.91
CNE1000030R1	(21,603)	7.334650	3.905663	(84,374.04)	(53,519.30)	4,533.64	(1,734.608600)	1	(28.62)	(59.13)	100.00	0.00	(21.62)	0.00	6,705.91
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	3.836584	(329.66)	(299.25)		4.330000	ACT/360					0.00	0.00	43.74
CNE1000052M6	(78)	7.334650	4.398651	(343.09)	(343.09)	43.84	(975.000000)	1	(0.05)	(0.10)	100.00	0.00	0.00	0.00	43.74
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(7,200)	CNY	5.055456	(37,484.37)	(36,399.28)		4.330000	ACT/360					0.00	0.00	2,153.40
CNE1000022S6	(7,200)	7.334650	5.358679	(38,582.49)	(38,582.49)	2,183.21	(1,850.000000)	1	(14.62)	(29.81)	100.00	0.00	0.00	0.00	2,153.40
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.427471	(34,886.74)	(34,544.80)		4.330000	ACT/360					0.00	0.00	2,049.80
CNE100005790	(24,200)	7.334650	1.513103	(36,617.09)	(36,617.09)	2,072.29	(1,576.239600)	1	(10.87)	(22.50)	100.00	0.00	0.00	0.00	2,049.80
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	(22,200)	CNY	0.977552	0.00	(21,701.65)		4.330000	ACT/360					0.00	0.00	361.42
CNE100000KB2	0	7.334650	0.993832	0.00	(22,063.07)	361.42	(1,525.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	361.42
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	4.863218	(202.29)	(189.67)		4.330000	ACT/360					0.00	0.00	18.82
CNE100003RF2	(39)	7.334650	5.347754	(208.56)	(208.56)	18.90	(1,125.000000)	1	(0.04)	(0.08)	100.00	0.00	0.00	0.00	18.82
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(99,600)	CNY	1.002093	(105,884.36)	(99,808.44)		4.330000	ACT/360					0.00	0.00	8,911.11
CNE000000LP1	(99,600)	7.334650	1.092493	(108,812.30)	(108,812.30)	9,003.86	(1,994.176700)	1	(45.57)	(92.75)	100.00	0.00	0.00	0.00	8,911.11
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(19,900)	CNY	2.831764	(60,801.96)	(56,352.11)		4.330000	ACT/360					0.00	0.00	6,120.22
CNE1000023W6	(19,900)	7.334650	3.142284	(62,531.45)	(62,531.45)	6,179.34	(2,164.824100)	1	(29.04)	(59.12)	100.00	0.00	0.00	0.00	6,120.22

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(547,000)	THB	0.984936	(549,368.68)	(538,760.14)		4.330000	ACT/360					0.00	0.00	39,560.33
TH0420010R18	(545,100)	34.520000	1.057988	(576,848.61)	(578,719.21)	39,959.07	(968.148000)	1	(78.36)	(398.74)	100.00	0.00	0.00	0.00	39,560.33
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n.BK	(2,132,600)	THB	0.703940	(1,515,097.29)	(1,501,221.90)		4.330000	ACT/360					10.32	0.00	37,791.73
TH0264010R10	(2,123,600)	34.520000	0.721300	(1,531,933.74)	(1,538,245.44)	37,023.54	(50.000000)	1	163.21	757.88	100.00	0.00	0.32	0.00	37,791.73
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(1,726,600)	CNY	0.824852	(1,420,302.89)	(1,424,189.29)		4.330000	ACT/360					0.00	0.00	25,804.47
CNE100000734	(1,726,600)	7.334650	0.839854	(1,450,091.92)	(1,450,091.92)	25,902.62	(560.590100)	1	(46.75)	(98.15)	100.00	0.00	0.00	0.00	25,804.47
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	1.017090	(174,095.80)	0.00		4.330000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	(169,200)	7.334650	0.000000	(179,535.41)	0.00	0.00	(825.000000)	1	(18.30)	(37.85)	100.00	0.00	(37.85)	0.00	6,887.50
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601229.SH	(262,604)	CNY	1.192968	(506,980.45)	(313,278.07)		4.330000	ACT/360					9,280.77	0.00	24,218.08
CNE100002FM5	(412,704)	7.334650	1.249539	(515,689.74)	(328,133.94)	14,855.87	(150.000000)	1	40.90	81.44	100.00	0.00	59.75	0.00	24,218.08
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(2,991,900)	THB	0.157879	(450,731.39)	(472,359.65)		4.330000	ACT/360					0.00	0.00	50,320.09
TH0148010R15	(2,634,100)	34.520000	0.174839	(465,365.14)	(523,099.74)	50,740.10	(1,103.274300)	1	(82.16)	(420.01)	100.00	0.00	0.00	0.00	50,320.22
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	(17,400)	CNY	2.088716	(8,451.75)	(36,343.66)		4.330000	ACT/360					(2,908.57)	0.00	(2,753.30)
CNE1000010H4	(4,700)	7.334650	2.097995	(8,420.94)	(36,505.11)	161.45	(1,750.000000)	1	(3.10)	(6.18)	100.00	0.00	(18.58)	0.00	(2,753.30)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002985.ZK	(13,144)	CNY	2.869939	(122,104.30)	(37,722.48)		4.330000	ACT/360					9,148.77	0.00	13,525.13
CNE100003SS3	(40,544)	7.334650	3.209199	(130,113.76)	(42,181.71)	4,459.23	(1,629.565400)	1	(39.62)	(82.87)	100.00	0.00	(78.70)	0.00	13,525.13
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,800)	CNY	3.585720	0.00	(13,625.74)		4.330000	ACT/360					0.00	0.00	765.73
CNE100002DZ2	0	7.334650	3.787227	0.00	(14,391.46)	765.73	(1,925.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	765.73
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.974825	0.00	0.00		0.000000	ACT/360					113.49	0.00	113.49
CNE100002GG5	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(1.10)	0.00	113.49
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(161,900)	CNY	2.905387	(419,315.44)	(470,382.23)		4.330000	ACT/360					0.00	0.00	37,122.63
CNE1000012M0	(137,300)	7.334650	3.136674	(437,645.60)	(507,827.56)	37,445.33	(1,875.564400)	1	(165.82)	(322.70)	100.00	0.00	0.00	0.00	37,122.63
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(37,200)	CNY	5.193159	(197,684.97)	(193,185.50)		4.330000	ACT/360					0.00	0.00	11,286.29
CNE100000NN1	(37,200)	7.334650	5.500703	(204,626.15)	(204,626.15)	11,440.66	(1,821.774100)	1	(75.43)	(154.36)	100.00	0.00	0.00	0.00	11,286.29

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	(164,900)	CNY	1.190241	(80,735.68)	(196,270.72)		4.330000	ACT/360					0.00	0.00	10,572.61
CNE100001617	(63,600)	7.334650	1.254730	(81,989.43)	(206,904.96)	10,634.24	(1,800.000000)	1	(30.51)	(61.64)	100.00	0.00	0.00	0.00	10,572.61
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
603588.SH	(343,234)	CNY	0.678969	(173,354.10)	(233,045.25)		4.330000	ACT/360					1,402.20	0.00	11,201.61
CNE100001V11	(249,734)	7.334650	0.707926	(178,705.40)	(242,984.43)	9,939.18	(1,319.498100)	1	(42.04)	(139.78)	100.00	0.00	(41.43)	0.00	11,201.61
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(34,300)	CNY	2.458195	(80,343.25)	(84,316.09)		4.330000	ACT/360					0.00	0.00	7,694.22
CNE100002813	(30,800)	7.334650	2.683085	(83,174.69)	(92,029.83)	7,713.74	(881.087600)	1	(9.66)	(19.52)	100.00	0.00	0.00	0.00	7,694.22
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.515362	(399,656.60)	(395,623.32)		4.330000	ACT/360					0.00	0.00	8,731.32
CNE000001980	(767,661)	7.334650	0.527128	(404,655.61)	(404,655.61)	9,032.29	(1,782.806100)	1	(149.25)	(300.97)	100.00	0.00	0.00	0.00	8,731.32
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	(11,200)	CNY	0.650338	0.00	(7,283.78)		4.330000	ACT/360					0.00	0.00	94.24
CNE100001BX3	0	7.334650	0.658752	0.00	(7,378.02)	94.24	(1,325.880759)	0	0.00	0.00	100.00	0.00	0.00	0.00	94.24
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	(7,600)	CNY	4.984560	(38,601.03)	(37,882.65)		4.330000	ACT/360					0.00	0.00	2,022.14
CNE100001YF2	(7,600)	7.334650	5.254892	(39,937.18)	(39,937.18)	2,054.53	(1,925.000000)	1	(15.84)	(32.39)	100.00	0.00	0.00	0.00	2,022.14
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(33,000)	CNY	1.171153	(40,493.28)	(38,648.06)		4.330000	ACT/360					0.00	0.00	3,592.18
CNE100000ZB0	(33,000)	7.334650	1.280708	(42,263.37)	(42,263.37)	3,615.31	(1,505.833300)	1	(11.85)	(23.13)	100.00	0.00	0.00	0.00	3,591.77
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.401662	(327.40)	(309.55)		4.330000	ACT/360					0.00	0.00	27.88
CNE100002BX1	(91)	7.334650	3.711746	(337.77)	(337.77)	28.22	(2,250.000000)	1	(0.16)	(0.33)	100.00	0.00	0.00	0.00	27.88
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.568630	(35.51)	(33.39)		4.330000	ACT/360					0.00	0.00	2.80
CNE100003M69	(13)	7.334650	2.785858	(36.22)	(36.22)	2.82	(1,725.000000)	1	(0.01)	(0.03)	100.00	0.00	0.00	0.00	2.80
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(799)	CNY	31.927904	(24,052.16)	(25,510.40)		4.330000	ACT/360					0.00	0.00	(1,595.43)
CNE100003R80	(799)	7.334650	29.946604	(23,927.34)	(23,927.34)	(1,583.06)	(1,360.387900)	1	(6.21)	(12.37)	100.00	0.00	0.00	0.00	(1,595.43)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(78,229)	CNY	2.346397	(195,522.05)	(183,556.28)		4.330000	ACT/360					0.00	0.00	23,882.08
CNE000000XH3	(76,929)	7.334650	2.653706	(204,543.06)	(207,596.80)	24,040.52	(1,868.505700)	1	(76.88)	(158.44)	100.00	0.00	0.00	0.00	23,882.08
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.363487	0.00	0.00		0.000000	ACT/360					187.67	0.00	187.67
CNE100005VT0	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(2.91)	0.00	187.67

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600085.SH	0	CNY	5.309047	(48,638.67)	0.00		4.330000	ACT/360					2,437.20	0.00	2,411.02
CNE000000R69	(9,000)	7.334650	0.000000	(49,887.33)	0.00	0.00	(1,395.000000)	1	(12.85)	(26.18)	100.00	0.00	(51.16)	0.00	2,411.02
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300379.ZK	(47,209)	CNY	1.896478	(93,859.99)	(89,530.81)		4.330000	ACT/360					0.00	0.00	7,684.87
CNE100001RL4	(47,209)	7.334650	2.060715	(97,284.29)	(97,284.29)	7,753.48	(1,733.001100)	1	(33.48)	(68.61)	100.00	0.00	0.00	0.00	7,684.87
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(4,300)	CNY	2.418657	(12,386.02)	(10,400.22)		4.330000	ACT/360					0.00	0.00	1,887.19
CNE100001401	(4,300)	7.334650	2.859601	(12,296.28)	(12,296.28)	1,896.06	(1,725.000000)	1	(4.46)	(8.87)	100.00	0.00	0.00	0.00	1,887.19
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(50,566)	CNY	2.424110	(88,695.30)	(122,577.56)		4.330000	ACT/360					0.00	0.00	10,115.52
CNE000000GS5	(32,766)	7.334650	2.625743	(86,589.13)	(132,773.31)	10,195.75	(2,078.283800)	1	(40.79)	(80.23)	100.00	0.00	0.00	0.00	10,115.52
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	0	CNY	0.899838	(5,023.62)	0.00		4.330000	ACT/360					292.62	0.00	290.57
CNE0000014S5	(4,800)	7.334650	0.000000	(5,023.62)	0.00	0.00	(1,900.000000)	1	(2.05)	(2.05)	100.00	0.00	(2.05)	0.00	290.57
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.232888	(349,455.14)	(337,923.69)		4.330000	ACT/360					250.23	0.00	14,172.95
CNE100004090	(38,000)	7.334650	9.622134	(365,641.09)	(352,170.10)	14,246.41	(2,072.368400)	1	(157.19)	(323.69)	100.00	0.00	(11.93)	0.00	14,172.95
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	(15,500)	CNY	1.577444	(25,557.28)	(24,450.38)		4.330000	ACT/360					0.00	0.00	1,105.89
CNE000000S84	(15,500)	7.334650	1.648857	(25,557.28)	(25,557.28)	1,106.89	(575.000000)	1	(1.01)	(1.01)	100.00	0.00	0.00	0.00	1,105.89
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	43.602626	(56,920.58)	(56,683.41)		4.330000	ACT/360					0.00	0.00	1,052.42
CNE100005XM1	(1,300)	7.334650	44.433064	(57,762.98)	(57,762.98)	1,079.57	(1,288.461500)	1	(13.42)	(27.15)	100.00	0.00	0.00	0.00	1,052.42
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.109167	0.00	0.00		0.000000	ACT/360					940.52	0.00	940.52
CNE100003R72	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(16.49)	0.00	940.52
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
688177.SH	(37,512)	CNY	2.542725	(105,851.67)	(95,382.71)		4.330000	ACT/360					428.62	0.00	4,022.48
CNE100003R98	(40,771)	7.334650	2.639897	(107,903.10)	(99,027.83)	3,645.12	(1,300.276500)	1	(25.25)	(51.25)	100.00	0.00	(9.28)	0.00	4,022.48
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(196,300)	CNY	0.676242	(134,116.67)	(132,746.35)		4.330000	ACT/360					0.00	0.00	4,712.98
CNE100000MZ7	(196,300)	7.334650	0.700561	(137,520.12)	(137,520.12)	4,773.78	(1,244.154300)	1	(29.81)	(60.80)	100.00	0.00	0.00	0.00	4,712.98
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	23.422928	(657,450.68)	(679,264.90)		4.330000	ACT/360					0.00	0.00	(14,583.99)
TW0006472004	(29,000)	32.703000	22.926829	(664,878.04)	(664,878.04)	(14,386.86)	(650.000000)	1	(38.74)	(197.13)	100.00	0.00	0.00	0.00	(14,583.99)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	4.030185	(109.76)	(108.82)		4.330000	ACT/360					0.00	0.00	2.48
CNE100003PR1	(27)	7.334650	4.124162	(111.35)	(111.35)	2.54	(1,300.000000)	1	(0.03)	(0.05)	100.00	0.00	0.00	0.00	2.48
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	(1,300)	CNY	6.600179	0.00	(8,580.23)		4.330000	ACT/360					(167.68)	0.00	(915.46)
CNE100002D38	0	7.334650	6.026547	0.00	(7,834.51)	(745.72)	(2,021.875000)	1	0.00	(2.07)	100.00	0.00	(2.07)	0.00	(915.46)
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300796.ZK	(15,700)	CNY	1.398840	(21,581.94)	(21,961.78)		4.330000	ACT/360					0.00	0.00	(126.01)
CNE100003QP3	(15,700)	7.334650	1.391646	(21,848.84)	(21,848.84)	(112.94)	(1,750.000000)	1	(7.86)	(13.07)	100.00	0.00	0.00	0.00	(126.01)
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(1,144,400)	THB	0.173812	(197,151.35)	(198,910.78)		4.330000	ACT/360					0.00	0.00	5,660.95
TH0221010R10	(1,123,600)	34.520000	0.178930	(201,178.52)	(204,767.04)	5,856.27	(1,297.425600)	1	(46.86)	(195.32)	100.00	0.00	0.00	0.00	5,660.95
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	(21,600)	THB	5.706837	(126,542.93)	(123,267.67)		4.330000	ACT/360					0.00	0.00	3,809.27
TH0168010R13	(21,600)	34.520000	5.883076	(127,074.44)	(127,074.44)	3,806.77	(421.296200)	1	0.48	2.50	100.00	0.00	0.00	0.00	3,809.27
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(79,200)	CNY	0.894385	(72,292.73)	(70,835.28)		4.330000	ACT/360					0.00	0.00	2,782.49
CNE100000X36	(79,200)	7.334650	0.929985	(73,654.81)	(73,654.81)	2,819.53	(1,350.757500)	1	(18.27)	(37.04)	100.00	0.00	0.00	0.00	2,782.49
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(11,900)	CNY	3.600717	(38,453.18)	(42,848.53)		4.330000	ACT/360					0.00	0.00	1,808.10
CNE1000055F3	(10,700)	7.334650	3.755546	(40,475.51)	(44,691.00)	1,842.46	(2,011.214900)	1	(16.61)	(34.36)	100.00	0.00	0.00	0.00	1,808.10
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	(49,600)	THB	0.292584	(12,235.50)	(14,512.17)		4.330000	ACT/360					0.00	0.00	(5.05)
TH0639010R13	(42,400)	34.520000	0.292974	(12,473.43)	(14,531.52)	19.36	(2,500.000000)	1	(7.00)	(24.41)	100.00	0.00	0.00	0.00	(5.05)
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
688256.SH	(8,806)	CNY	97.891515	(750,403.96)	(862,032.68)		4.330000	ACT/360					615.35	0.00	(73,326.62)
CNE1000041R8	(8,506)	7.334650	89.537158	(764,328.46)	(788,464.21)	(73,568.47)	(1,324.664900)	1	(184.19)	(373.50)	100.00	0.00	(25.70)	0.00	(73,326.62)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	3.064904	(19,619.99)	(19,646.04)		4.330000	ACT/360					0.00	0.00	515.88
CNE100001XM0	(6,410)	7.334650	3.147746	(20,177.05)	(20,177.05)	531.02	(1,807.839300)	1	(7.43)	(15.13)	100.00	0.00	0.00	0.00	515.88
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.963570	(4,506.57)	(398.18)		4.330000	ACT/360					20.18	0.00	29.44
CNE100004BM0	(550)	7.334650	8.193768	(4,506.57)	(409.69)	11.51	(2,225.000000)	1	(2.24)	(2.24)	100.00	0.00	(2.04)	0.00	29.44
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.252317	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH0666010R13	0	34.520000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(119.75)	100.00	0.00	(119.75)	0.00	(259.89)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CATCHER TECHNOLOGY CO., LTD. CMN															
2474.TW	(19,000)	TWD	6.069780	(112,154.78)	(115,325.81)		4.330000	ACT/360					0.00	0.00	(7,243.69)
TW0002474004	(19,000)	32.703000	5.914634	(112,378.05)	(112,378.05)	(2,947.77)	(40.000000)	1	12.27	61.33	100.00	(4,357.26)	0.00	0.00	(7,229.07)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	(44,800)	THB	1.643975	(72,761.02)	(73,650.06)		4.330000	ACT/360					0.00	0.00	1,512.71
TH0481010R10	(44,800)	34.520000	1.677223	(75,139.61)	(75,139.61)	1,489.55	(200.000000)	1	5.00	23.16	100.00	0.00	0.00	0.00	1,512.71
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(65,000)	TWD	4.953674	(318,588.79)	(321,988.81)		4.330000	ACT/360					0.00	0.00	2,938.32
TW0009958009	(65,000)	32.703000	5.000000	(325,000.00)	(325,000.00)	3,011.19	(597.692300)	1	(13.80)	(72.88)	100.00	0.00	0.00	0.00	2,938.32
CHAILEASE HOLDING CO LTD CMN															
5871.TW	(65,000)	TWD	3.562364	(219,540.08)	(231,553.68)		4.330000	ACT/360					0.00	0.00	(1,326.33)
KYG202881093	(62,000)	32.703000	3.541591	(219,540.08)	(230,203.39)	(1,350.29)	(40.000000)	1	23.97	23.97	100.00	0.00	0.00	0.00	(1,326.33)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(28,019)	CNY	2.040997	(51,587.26)	(57,186.70)		4.330000	ACT/360					3,515.65	0.00	4,947.61
CNE100001VQ5	(25,219)	7.334650	2.094735	(53,587.83)	(58,692.37)	1,505.67	(1,881.759700)	1	(20.52)	(73.71)	100.00	0.00	(40.22)	0.00	4,947.61
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	2.186344	(106,676.80)	(109,317.19)		4.330000	ACT/360					0.00	0.00	1,387.16
TW0002392008	(50,000)	32.703000	2.213415	(110,670.75)	(110,670.75)	1,353.56	(216.500000)	1	6.90	33.60	100.00	0.00	0.00	0.00	1,387.16
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(33,100)	CNY	1.835125	(60,743.07)	(60,742.64)		4.330000	ACT/360					0.00	0.00	1,385.66
CNE100000BN6	(33,100)	7.334650	1.878350	(62,173.38)	(62,173.38)	1,430.74	(1,913.519600)	1	(24.81)	(45.07)	100.00	0.00	0.00	0.00	1,385.66
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(21,500)	CNY	0.467643	(18,158.42)	(10,054.33)		4.330000	ACT/360					(55.19)	0.00	(171.81)
CNE100001RPS	(39,200)	7.334650	0.462944	(18,147.40)	(9,953.30)	(101.04)	(1,978.252500)	1	(7.80)	(15.59)	100.00	0.00	(7.04)	0.00	(171.81)
CHIEFTEK PRECISION CO., LTD. CMN															
1597.TW	(8,000)	TWD	3.531786	(18,512.90)	(28,254.29)		4.330000	ACT/360					0.00	0.00	1,482.19
TW0001597003	(5,000)	32.703000	3.717220	(18,852.38)	(29,737.76)	1,483.47	(575.000000)	1	(0.69)	(1.28)	100.00	0.00	0.00	0.00	1,482.19
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600138.SH	(19,800)	CNY	1.321126	(227,680.58)	(26,158.30)		4.330000	ACT/360					6,881.78	0.00	7,976.69
CNE000000V14	(165,300)	7.334650	1.384735	(228,896.70)	(27,417.75)	1,259.45	(1,731.488200)	1	(81.98)	(164.54)	100.00	0.00	(186.81)	0.00	7,976.69
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600977.SH	(159,000)	CNY	1.443832	(244,423.23)	(229,569.24)		4.330000	ACT/360					0.00	0.00	22,390.48
CNE100002GX0	(159,000)	7.334650	1.585481	(252,091.48)	(252,091.48)	22,522.24	(1,395.047100)	1	(64.40)	(131.76)	100.00	0.00	0.00	0.00	22,390.48
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(382,700)	CNY	1.203875	(465,938.78)	(460,722.87)		4.330000	ACT/360					0.00	0.00	15,642.30
CNE000000271	(382,700)	7.334650	1.245442	(476,630.65)	(476,630.65)	15,907.78	(1,451.887900)	1	(130.59)	(265.48)	100.00	0.00	0.00	0.00	15,642.30

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(57,800)	CNY	1.023907	(59,630.35)	(59,181.83)		4.330000	ACT/360					0.00	0.00	2,104.14
CNE000000644	(57,800)	7.334650	1.061084	(61,330.66)	(61,330.66)	2,148.83	(1,769.117600)	1	(21.93)	(44.69)	100.00	0.00	0.00	0.00	2,104.14
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(667,200)	CNY	1.507911	(999,216.07)	(1,006,078.27)		4.330000	ACT/360					0.00	0.00	31,550.96
CNE000000YM1	(667,200)	7.334650	1.555437	(1,037,787.57)	(1,037,787.57)	31,709.29	(721.031900)	1	(75.31)	(158.34)	100.00	0.00	0.00	0.00	31,550.96
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(62,700)	CNY	3.198517	(191,531.88)	(200,546.99)		4.330000	ACT/360					0.00	0.00	2,369.01
CNE100002XN6	(60,600)	7.334650	3.238831	(196,374.27)	(203,074.69)	2,527.70	(1,941.955400)	1	(79.70)	(158.69)	100.00	0.00	0.00	0.00	2,368.97
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.360665	(108,736.41)	0.00		4.330000	ACT/360					5,469.05	0.00	5,479.02
CNE1000022N7	(78,400)	7.334650	0.000000	(111,668.10)	0.00	0.00	(275.924700)	1	5.10	9.97	100.00	0.00	20.48	0.00	5,479.02
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND															
600536.SH	(34,300)	CNY	5.862584	(208,473.89)	(201,086.62)		4.330000	ACT/360					0.00	0.00	17,380.78
CNE000001BB0	(34,300)	7.334650	6.373636	(218,615.72)	(218,615.72)	17,529.10	(1,707.944600)	1	(72.61)	(148.32)	100.00	0.00	0.00	0.00	17,381.37
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	(39,000)	CNY	2.927202	(272,145.42)	(114,160.87)		4.330000	ACT/360					4,461.93	0.00	3,169.50
CNE000000T18	(97,200)	7.334650	2.897838	(281,669.85)	(113,015.68)	(1,145.18)	(1,397.582300)	1	(71.77)	(147.24)	100.00	0.00	(122.13)	0.00	3,169.50
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
601390.SH	(99)	CNY	0.820762	(82.52)	(81.26)		4.330000	ACT/360					0.00	0.00	5.14
CNE100000866	(99)	7.334650	0.872629	(86.39)	(86.39)	5.13	(275.000000)	1	0.00	0.01	100.00	0.00	0.00	0.00	5.14
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	1.053902	(42,600.63)	(41,207.56)		4.330000	ACT/360					0.00	0.00	2,887.41
CNE000000VF1	(38,300)	7.334650	1.128367	(43,254.68)	(44,119.14)	2,911.58	(1,449.869400)	1	(11.95)	(24.17)	100.00	0.00	0.00	0.00	2,887.41
CHINA STEEL CORPORATION CMN															
2002.TW	(712,000)	TWD	0.579458	(410,561.27)	(412,573.77)		4.330000	ACT/360					0.00	0.00	14,203.37
TW0002002003	(712,000)	32.703000	0.599085	(426,548.52)	(426,548.52)	13,974.75	(47.668500)	1	45.87	228.62	100.00	0.00	0.00	0.00	14,203.37
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.389930	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(24.24)	100.00	0.00	(24.24)	0.00	1,048.28
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.134437	0.00	0.00		0.000000	ACT/360					94.66	0.00	94.66
CNE100001XD9	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(2.88)	0.00	94.66
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	(3,095)	CNY	3.454834	0.00	(10,692.71)		4.324369	ACT/360					0.00	0.00	(111.24)
CNE100000V20	0	7.334650	3.418892	0.00	(10,581.47)	(111.24)	(1,400.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(111.24)

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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.)															
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	(16,900)	CNY	0.977552	(16,372.91)	(16,520.62)		4.330000	ACT/360					0.00	0.00	222.60
CNE100006087	(16,900)	7.334650	0.991438	(16,755.30)	(16,755.30)	234.68	(1,750.000000)	1	(5.94)	(12.07)	100.00	0.00	0.00	0.00	222.60
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(10,544)	CNY	4.687340	(50,211.23)	(49,423.32)		4.330000	ACT/360					0.00	0.00	2,558.98
CNE1000049X9	(10,544)	7.334650	4.932607	(52,009.41)	(52,009.41)	2,586.09	(1,395.466600)	1	(13.21)	(27.11)	100.00	0.00	0.00	0.00	2,558.98
COM7 PCL NVDR															
COM7_n.BK	(154,100)	THB	0.738702	(111,969.23)	(113,834.01)		4.330000	ACT/360					0.00	0.00	4,492.13
TH6678010R15	(151,400)	34.520000	0.769422	(116,575.03)	(118,567.89)	4,733.88	(2,127.542900)	1	(52.15)	(241.74)	100.00	0.00	0.00	0.00	4,492.13
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.430970	(158,801.24)	(158,013.03)		4.330000	ACT/360					0.00	0.00	(2,120.84)
TW0008089004	(65,000)	32.703000	2.399390	(155,960.35)	(155,960.35)	(2,052.68)	(744.615300)	1	(14.09)	(68.17)	100.00	0.00	0.00	0.00	(2,120.84)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	(20,078)	CNY	34.009803	0.00	(682,848.82)		4.330000	ACT/360					0.00	0.00	21,790.76
CNE100003662	0	7.334650	35.095108	0.00	(704,639.58)	21,790.76	(10,000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	21,790.76
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.580171	(18.59)	(18.96)		4.330000	ACT/360					0.00	0.00	0.04
CNE000001BD6	(12)	7.334650	1.584115	(19.01)	(19.01)	0.05	(1,225.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	0.04
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(303,240)	CNY	1.734234	(531,254.98)	(525,889.14)		4.330000	ACT/360					0.00	0.00	51,727.18
CNE000000QR6	(292,540)	7.334650	1.906197	(559,663.31)	(578,035.28)	52,146.13	(1,953.809700)	1	(221.01)	(418.95)	100.00	0.00	0.00	0.00	51,733.21
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(568,000)	TWD	1.198667	(672,291.62)	(680,842.74)		4.330000	ACT/360					0.00	0.00	(3,375.55)
TW0002891009	(568,000)	32.703000	1.192073	(677,097.46)	(677,097.46)	(3,745.27)	(40,000000)	1	73.97	369.72	100.00	0.00	0.00	0.00	(3,375.55)
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	1.001437	(212,321.60)	(215,308.99)		4.330000	ACT/360					0.00	0.00	4,861.95
TW0003062006	(212,000)	32.703000	1.024337	(217,206.36)	(220,232.43)	4,923.44	(718.278300)	1	(16.24)	(61.50)	100.00	0.00	0.00	0.00	4,863.58
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(109,777)	CNY	0.894385	(112,260.20)	(98,182.89)		4.330000	ACT/360					467.41	0.00	3,869.71
CNE000001NG4	(124,477)	7.334650	0.925888	(115,251.76)	(101,641.21)	3,458.32	(1,325.000000)	1	(27.46)	(56.01)	100.00	0.00	(13.14)	0.00	3,869.71
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(94,800)	CNY	1.964647	(189,645.31)	(186,248.56)		4.330000	ACT/360					0.00	0.00	8,570.41
CNE100002RG2	(94,800)	7.334650	2.056618	(194,967.39)	(194,967.39)	8,718.83	(1,828.164500)	1	(72.86)	(148.41)	100.00	0.00	0.00	0.00	8,570.41
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.403244	0.00	0.00		0.000000	ACT/360					7,606.61	0.00	7,644.59
TH0528010R18	0	34.520000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	37.98	100.00	0.00	37.98	0.00	7,644.59

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DELTA ELECTRONICS, INC. CMN															
2308.TW	0	TWD	13.209797	(125,644.92)	0.00		4.330000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	(10,000)	32.703000	0.000000	(131,250.00)	0.00	0.00	(40.000000)	1	14.39	83.22	100.00	0.00	83.22	0.00	5,332.31
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001328.ZK	(12,200)	CNY	4.882305	(34,405.76)	(59,564.12)		4.330000	ACT/360					0.00	0.00	(5,001.97)
CNE100005Z96	(7,700)	7.334650	4.473965	(33,396.42)	(54,582.37)	(4,981.75)	(1,500.000000)	1	(10.32)	(20.22)	100.00	0.00	0.00	0.00	(5,001.97)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(5,535)	CNY	5.144076	(23,256.46)	(28,472.46)		4.330000	ACT/360					0.00	0.00	2,660.31
CNE1000055W8	(4,135)	7.334650	5.628384	(23,417.38)	(31,153.10)	2,680.64	(2,002.509000)	1	(10.12)	(20.33)	100.00	0.00	0.00	0.00	2,660.31
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.834491	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.38
CNE1000032X5	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	0.07	0.00	80.38
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002672.ZK	(100,200)	CNY	0.553537	(49,046.97)	(55,464.41)		4.330000	ACT/360					0.00	0.00	2,042.96
CNE100001D88	(86,700)	7.334650	0.574212	(50,080.18)	(57,536.02)	2,071.61	(1,520.040300)	1	(14.69)	(28.65)	100.00	0.00	0.00	0.00	2,042.96
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(10,641)	CNY	3.304861	(40,075.56)	(35,167.03)		4.330000	ACT/360					1,072.04	0.00	1,874.85
CNE1000055X6	(11,869)	7.334650	0.000000	(40,359.17)	(35,992.14)	825.11	(1,432.728100)	1	(11.09)	(22.30)	100.00	0.00	(22.30)	0.00	1,874.85
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(1,900)	CNY	4.024732	(7,819.90)	(7,646.99)		4.330000	ACT/360					0.00	0.00	343.85
CNE1000032W7	(1,900)	7.334650	4.206218	(7,991.81)	(7,991.81)	344.82	(678.947300)	1	(0.51)	(0.97)	100.00	0.00	0.00	0.00	343.92
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	8.470171	(56,403.64)	(59,291.20)		4.330000	ACT/360					0.00	0.00	(1,421.76)
TW0008069006	(7,000)	32.703000	8.265252	(57,856.76)	(57,856.76)	(1,434.44)	(242.857100)	1	3.15	12.68	100.00	0.00	0.00	0.00	(1,421.76)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(2,500)	CNY	2.481373	(6,126.37)	(6,203.43)		4.330000	ACT/360					0.00	0.00	(79.31)
CNE1000033F0	(2,500)	7.334650	2.450547	(6,126.37)	(6,126.37)	(77.06)	(1,750.000000)	1	(2.24)	(2.24)	100.00	0.00	0.00	0.00	(79.31)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	(31,230)	CNY	35.268213	(406,750.68)	(1,101,426.30)		4.330000	ACT/360					0.00	0.00	(35,772.51)
CNE100005576	(12,030)	7.334650	34.119977	(408,277.76)	(1,065,566.90)	(35,859.40)	(50.000000)	1	43.46	86.89	100.00	0.00	0.00	0.00	(35,772.51)
EDIMAX TECHNOLOGY CO., LTD. CMN															
3047.TW	(13,000)	TWD	0.909702	(11,816.39)	(11,826.13)		4.330000	ACT/360					0.00	0.00	(102.91)
TW0003047007	(13,000)	32.703000	0.902439	(11,731.71)	(11,731.71)	(94.43)	(951.923000)	1	(1.71)	(8.48)	100.00	0.00	0.00	0.00	(102.91)
EGIS TECHNOLOGY INC. CMN															
6462.TWO	(47,000)	TWD	5.167722	(228,345.96)	(242,882.92)		4.330000	ACT/360					0.00	0.00	8,826.28
TW0006462005	(44,000)	32.703000	5.357699	(236,153.87)	(251,811.84)	8,928.92	(775.568100)	1	(20.79)	(102.64)	100.00	0.00	0.00	0.00	8,826.28

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n.BK	(157,500)	THB	0.109502	(15,369.45)	(17,246.52)		4.330000	ACT/360					0.00	0.00	904.64
TH3545010R19	(132,700)	34.520000	0.115383	(15,369.45)	(18,172.79)	926.27	(5,500.000000)	1	(21.63)	(21.63)	100.00	0.00	0.00	0.00	904.64
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	(13,400)	CNY	16.360699	0.00	(219,233.36)		4.324369	ACT/360					0.00	0.00	(4,596.53)
CNE100002615	0	7.334650	16.017674	0.00	(214,636.84)	(4,596.53)	(550.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(4,596.53)
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	(204,834)	CNY	6.187071	(1,284,950.26)	(1,267,322.49)		4.330000	ACT/360					1,652.41	0.00	40,606.47
CNE100000GS4	(209,434)	7.334650	6.380728	(1,336,351.36)	(1,306,990.05)	39,667.56	(1,427.393100)	1	(348.75)	(713.51)	100.00	0.00	(23.19)	0.00	40,605.51
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(30,542)	CNY	0.306763	(9,431.89)	(9,369.16)		4.330000	ACT/360					0.00	0.00	305.68
CNE1000051N6	(30,542)	7.334650	0.316823	(9,676.41)	(9,676.41)	307.25	(733.583200)	1	(0.76)	(1.57)	100.00	0.00	0.00	0.00	305.68
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(1,200)	CNY	13.190813	0.00	(15,828.98)		4.324369	ACT/360					0.00	0.00	9.84
CNE1000041J5	0	7.334650	13.199010	0.00	(15,838.81)	9.84	(700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	9.84
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	18.010580	(86,494.69)	(90,052.90)		4.330000	ACT/360					0.00	0.00	8,937.70
TW0006442007	(5,000)	32.703000	19.817073	(99,085.37)	(99,085.37)	9,032.46	(1,170.000000)	1	(16.19)	(94.77)	100.00	0.00	0.00	0.00	8,937.70
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	(44,525)	CNY	1.524272	(63,284.24)	(67,868.20)		4.330000	ACT/360					0.00	0.00	2,435.98
CNE1000041T4	(39,925)	7.334650	1.579551	(63,245.79)	(70,329.50)	2,461.30	(1,153.350000)	1	(12.67)	(25.32)	100.00	0.00	0.00	0.00	2,435.98
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	9.051157	(22,761.76)	(27,153.47)		4.330000	ACT/360					0.00	0.00	(4,496.75)
TW0003363008	(3,000)	32.703000	7.555504	(22,666.51)	(22,666.51)	(4,486.96)	(875.000000)	1	(2.81)	(9.79)	100.00	0.00	0.00	0.00	(4,496.59)
FITTECH CO., LTD. CMN															
6706.TW	(32,000)	TWD	4.005749	(84,810.32)	(128,183.96)		4.330000	ACT/360					0.00	0.00	(4,538.49)
TW0006706005	(23,000)	32.703000	3.865050	(87,589.88)	(123,681.59)	(4,502.37)	(1,015.217300)	1	(13.38)	(36.12)	100.00	0.00	0.00	0.00	(4,538.49)
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	(86,000)	CNY	1.555630	(144,883.38)	(133,784.16)		4.330000	ACT/360					142.24	0.00	14,550.74
CNE100003332	(87,700)	7.334650	1.723877	(151,187.82)	(148,253.38)	14,469.22	(1,211.830100)	1	(30.59)	(60.72)	100.00	0.00	(1.21)	0.00	14,550.74
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(67,000)	TWD	1.056478	(70,151.75)	(70,784.03)		4.330000	ACT/360					0.00	0.00	1,770.84
TW0001301000	(67,000)	32.703000	1.082317	(72,515.24)	(72,515.24)	1,731.21	(40.000000)	1	7.94	39.62	100.00	0.00	0.00	0.00	1,770.84
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	23.851023	(47,587.25)	(47,702.05)		4.330000	ACT/360					0.00	0.00	1,624.87
TW0006805005	(2,000)	32.703000	24.695122	(49,390.24)	(49,390.24)	1,688.20	(1,375.000000)	1	(12.24)	(63.32)	100.00	0.00	0.00	0.00	1,624.87

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	(55,800)	CNY	1.637433	(89,438.58)	(91,368.78)		4.330000	ACT/360					0.00	0.00	(69.27)
CNE100000B65	(55,800)	7.334650	1.637374	(91,365.47)	(91,365.47)	(3.31)	(1,750.940800)	1	(32.51)	(65.96)	100.00	0.00	0.00	0.00	(69.27)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	5.783507	(152,701.14)	(153,262.94)		4.330000	ACT/360					0.00	0.00	6,306.90
CNE100003ZH1	(26,500)	7.334650	6.022369	(159,592.78)	(159,592.78)	6,329.84	(706.981100)	1	(10.79)	(22.94)	100.00	0.00	0.00	0.00	6,306.90
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(90,800)	CNY	4.737786	(396,181.77)	(430,190.94)		4.330000	ACT/360					0.00	0.00	2,821.82
CNE100000SF6	(85,100)	7.334650	4.771219	(406,865.06)	(433,226.67)	3,035.72	(1,397.679200)	1	(104.88)	(213.90)	100.00	0.00	0.00	0.00	2,821.82
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(254,688)	CNY	0.362662	(69,905.05)	(92,365.70)		4.330000	ACT/360					0.00	0.00	(727.46)
CNE1000009R5	(198,288)	7.334650	0.360057	(71,487.38)	(91,702.22)	(663.48)	(2,066.787700)	1	(31.53)	(63.98)	100.00	0.00	0.00	0.00	(727.46)
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	(100,843)	CNY	0.362662	(36,929.51)	(36,571.94)		4.330000	ACT/360					179.94	0.00	1,424.88
CNE000000D40	(100,843)	7.334650	0.375545	(37,871.08)	(37,871.08)	1,299.14	(2,134.228200)	1	(17.34)	(54.21)	100.00	0.00	(18.50)	0.00	1,424.88
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(457,200)	CNY	0.875297	(396,084.70)	(400,185.97)		4.330000	ACT/360					0.00	0.00	7,378.91
CNE100000KT4	(457,200)	7.334650	0.891516	(407,600.99)	(407,600.99)	7,415.02	(607.370900)	1	(17.80)	(36.11)	100.00	0.00	0.00	0.00	7,378.91
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.320683	(191,022.71)	(184,083.58)		4.330000	ACT/360					0.00	0.00	18,777.30
CNE100005584	(29,124)	7.334650	6.968741	(202,957.61)	(202,957.61)	18,874.03	(1,329.999300)	1	(46.16)	(96.73)	100.00	0.00	0.00	0.00	18,777.30
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(9,000)	TWD	4.449133	(37,966.62)	(40,042.20)		4.330000	ACT/360					0.00	0.00	(1,206.18)
TW0009921007	(9,000)	32.703000	4.314024	(38,826.22)	(38,826.22)	(1,215.98)	(252.777700)	1	2.00	9.80	100.00	0.00	0.00	0.00	(1,206.18)
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	8.668929	(364,552.36)	(381,432.90)		4.330000	ACT/360					0.00	0.00	(16,083.40)
TW0002376001	(44,000)	32.703000	8.307927	(365,548.79)	(365,548.79)	(15,884.11)	(829.545400)	1	(40.04)	(199.29)	100.00	0.00	0.00	0.00	(16,083.40)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	0	CNY	14.342879	(457,373.70)	0.00		4.330000	ACT/360					16,603.48	0.00	16,311.51
CNE1000030S9	(32,500)	7.334650	0.000000	(474,005.48)	0.00	0.00	(1,550.000000)	1	(139.91)	(291.96)	100.00	0.00	(382.79)	0.00	16,311.51
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(22,700)	CNY	7.709979	(178,355.49)	(175,016.53)		4.330000	ACT/360					0.00	0.00	14,143.40
CNE100003JZ7	(22,700)	7.334650	8.339820	(189,313.91)	(189,313.91)	14,297.38	(1,953.634300)	1	(74.02)	(153.98)	100.00	0.00	0.00	0.00	14,143.40
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	11.894933	(11,638.85)	(11,894.93)		4.330000	ACT/360					0.00	0.00	(264.11)
TW0006488000	(1,000)	32.703000	11.631098	(11,631.10)	(11,631.10)	(263.84)	(450.000000)	1	(0.06)	(0.27)	100.00	0.00	0.00	0.00	(264.11)

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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	2.815404	(124,603.57)	(125,848.54)		4.330000	ACT/360					0.00	0.00	3,634.95
CNE000001NY7	(44,700)	7.334650	2.897838	(129,533.36)	(129,533.36)	3,684.82	(1,147.818700)	1	(24.15)	(49.87)	100.00	0.00	0.00	0.00	3,634.95
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(47,700)	CNY	3.067631	(73,483.13)	(146,326.00)		4.330000	ACT/360					0.00	0.00	6,400.07
CNE000001675	(23,100)	7.334650	3.202162	(74,485.69)	(152,743.13)	6,417.13	(879.437200)	1	(8.99)	(17.06)	100.00	0.00	0.00	0.00	6,400.12
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(244,900)	CNY	6.223883	(1,149,278.87)	(1,524,228.83)		4.330000	ACT/360					0.00	0.00	663.07
CNE0000001D4	(181,500)	7.334650	6.225752	(1,126,713.99)	(1,524,686.73)	457.89	(102.765800)	1	102.71	205.17	100.00	0.00	0.00	0.00	662.87
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	(21,600)	CNY	1.013000	(23,553.18)	(21,880.80)		4.330000	ACT/360					0.00	0.00	1,664.11
CNE100000P10	(21,600)	7.334650	1.091128	(23,568.36)	(23,568.36)	1,687.57	(2,225.000000)	1	(11.72)	(23.45)	100.00	0.00	0.00	0.00	1,664.11
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(80,300)	CNY	1.711056	(148,788.03)	(137,397.83)		4.330000	ACT/360					0.00	0.00	21,489.06
CNE1000035X8	(80,300)	7.334650	1.980144	(159,005.56)	(159,005.56)	21,607.73	(1,835.367300)	1	(56.73)	(118.67)	100.00	0.00	0.00	0.00	21,489.06
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.576715	(5.93)	(5.77)		4.330000	ACT/360					0.00	0.00	0.35
CNE000000P12	(10)	7.334650	0.611796	(6.12)	(6.12)	0.35	(725.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	0.35
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
600433.SH	(102,800)	CNY	0.421288	(44,529.26)	(43,308.41)		4.330000	ACT/360					0.00	0.00	1,180.08
CNE000001F47	(102,800)	7.334650	0.433083	(44,520.95)	(44,520.95)	1,212.55	(1,766.950300)	1	(16.50)	(32.47)	100.00	0.00	0.00	0.00	1,180.07
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	1.816038	(53,706.65)	(50,019.12)		4.330000	ACT/360					0.00	0.00	5,349.60
CNE100003MD8	(27,543)	7.334650	2.011553	(55,404.20)	(55,404.20)	5,385.08	(1,610.270300)	1	(17.36)	(35.48)	100.00	0.00	0.00	0.00	5,349.60
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	(1,200)	CNY	4.226514	0.00	(5,071.82)		4.324369	ACT/360					(150.37)	0.00	(338.84)
CNE100002PX1	0	7.334650	4.069457	0.00	(4,883.35)	(188.47)	(1,750.000000)	0	0.00	0.00	100.00	0.00	(0.59)	0.00	(338.84)
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600310.SH	(24,500)	CNY	0.593075	(14,964.65)	(14,530.35)		4.330000	ACT/360					0.00	0.00	714.29
CNE000001741	(24,500)	7.334650	0.622721	(15,256.66)	(15,256.66)	726.32	(1,870.000000)	1	(5.94)	(12.03)	100.00	0.00	0.00	0.00	714.29
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601238.SH	(11,700)	CNY	1.157519	(14,292.77)	(13,542.98)		4.330000	ACT/360					0.00	0.00	1,367.36
CNE100001NQ2	(11,700)	7.334650	1.275486	(14,923.19)	(14,923.19)	1,380.21	(2,025.000000)	1	(6.24)	(12.84)	100.00	0.00	0.00	0.00	1,367.36
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	(19,200)	CNY	3.719332	(72,227.10)	(71,411.18)		4.330000	ACT/360					0.00	0.00	3,081.33
CNE000001733	(19,200)	7.334650	3.881082	(74,516.77)	(74,516.77)	3,105.60	(1,035.156200)	1	(11.81)	(24.27)	100.00	0.00	0.00	0.00	3,081.33

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(221,900)	CNY	0.835759	(196,409.43)	(185,454.93)		4.330000	ACT/360					3,091.84	0.00	12,174.02
CNE000000SB6	(234,100)	7.334650	0.876726	(205,241.56)	(194,545.50)	9,090.57	(322.180600)	1	7.11	(8.39)	100.00	0.00	(7.59)	0.00	12,174.02
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	(38,467)	CNY	3.619805	(106,068.21)	(139,243.02)		4.330000	ACT/360					0.00	0.00	3,638.48
CNE100002VW1	(28,867)	7.334650	3.716464	(108,526.70)	(142,961.23)	3,718.20	(1,775.317800)	1	(39.25)	(79.72)	100.00	0.00	0.00	0.00	3,638.48
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(92,700)	CNY	1.302039	(107,956.59)	(120,699.01)		4.330000	ACT/360					0.00	0.00	4,081.24
CNE100000SM2	(80,700)	7.334650	1.346564	(109,004.76)	(124,826.45)	4,127.44	(1,213.506800)	1	(23.28)	(46.20)	100.00	0.00	0.00	0.00	4,081.45
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(744,300)	CNY	0.681696	(326,580.59)	(507,386.17)		4.330000	ACT/360					0.00	0.00	7,395.24
CNE0000017V2	(478,000)	7.334650	0.692080	(332,250.91)	(515,115.18)	7,729.01	(2,266.935100)	1	(165.69)	(333.77)	100.00	0.00	0.00	0.00	7,395.24
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	(36,600)	CNY	1.758775	(63,365.14)	(64,371.17)		4.330000	ACT/360					0.00	0.00	569.70
CNE1000040B4	(36,600)	7.334650	1.775301	(64,976.02)	(64,976.02)	604.85	(1,424.180300)	1	(17.25)	(35.14)	100.00	0.00	0.00	0.00	569.70
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n.BK	0	THB	1.665701	0.00	0.00		0.000000	ACT/360					82.45	0.00	79.76
TH8319010R14	0	34.520000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(2.69)	100.00	0.00	(2.69)	0.00	79.76
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(6,800)	CNY	2.898570	0.00	(19,710.28)		4.330000	ACT/360					0.00	0.00	294.15
CNE1000027V9	0	7.334650	2.941828	0.00	(20,004.43)	294.15	(2,000.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	294.15
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,661)	CNY	5.742605	(56,979.30)	(32,508.89)		4.330000	ACT/360					2,469.60	0.00	1,938.03
CNE1000053V5	(10,761)	7.334650	5.656384	(60,868.35)	(32,020.79)	(488.10)	(1,775.181200)	1	(20.78)	(43.47)	100.00	0.00	(28.91)	0.00	1,938.03
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(78,200)	THB	0.731460	(27,315.56)	(57,200.17)		4.330000	ACT/360					0.00	0.00	(916.95)
TH0324010R12	(38,600)	34.520000	0.719975	(27,514.18)	(56,302.08)	(898.10)	(2,125.000000)	1	(12.81)	(18.86)	100.00	0.00	0.00	0.00	(916.95)
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(75,800)	CNY	2.287771	(181,425.91)	(173,413.05)		4.330000	ACT/360					63.92	0.00	24,266.44
CNE000000T67	(76,000)	7.334650	2.608328	(198,232.93)	(197,711.26)	24,298.22	(1,359.605200)	1	(44.68)	(95.70)	100.00	0.00	(0.46)	0.00	24,266.44
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	(1,000)	CNY	7.812234	(7,904.90)	(7,812.23)		4.330000	ACT/360					0.00	0.00	334.85
CNE100005ZF0	(1,000)	7.334650	8.151365	(8,151.37)	(8,151.36)	339.13	(1,400.000000)	1	(2.09)	(4.28)	100.00	0.00	0.00	0.00	334.85
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
300792.ZK	0	CNY	3.059451	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,950.77
CNE100003N92	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(9.39)	0.00	1,950.77

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
600460.SH	(61,800)	CNY	3.401662	(208,582.66)	(210,222.71)		4.330000	ACT/360					0.00	0.00	9,248.76
CNE000001DN1	(61,800)	7.334650	3.553334	(219,596.04)	(219,596.04)	9,373.33	(1,491.504800)	1	(60.00)	(124.57)	100.00	0.00	0.00	0.00	9,248.76
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(17,800)	CNY	1.187514	(7,988.70)	(21,137.75)		4.330000	ACT/360					0.00	0.00	(668.39)
CNE100001DV3	(6,500)	7.334650	1.150110	(7,988.70)	(20,471.95)	(665.80)	(1,600.000000)	1	(2.59)	(2.59)	100.00	0.00	0.00	0.00	(668.39)
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	6.696633	(19,393.02)	(20,089.90)		4.330000	ACT/360					0.00	0.00	(938.12)
TW0006873003	(3,000)	32.703000	6.387195	(19,161.58)	(19,161.58)	(928.32)	(800.000000)	1	(2.00)	(9.80)	100.00	0.00	0.00	0.00	(938.12)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(127,600)	CNY	2.058721	(260,491.83)	(262,692.83)		4.330000	ACT/360					0.00	0.00	4,702.63
CNE0000018V0	(127,600)	7.334650	2.096221	(267,477.80)	(267,477.80)	4,784.96	(1,000.137100)	1	(40.20)	(82.34)	100.00	0.00	0.00	0.00	4,702.63
HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	(5,500)	CNY	1.302039	(9,503.09)	(7,161.21)		4.330000	ACT/360					175.60	0.00	879.35
CNE100002276	(6,700)	7.334650	1.431166	(9,588.81)	(7,871.41)	710.20	(1,651.119400)	1	(3.21)	(6.45)	100.00	0.00	(2.17)	0.00	879.35
HIYES INTERNATIONAL CO LTD ORD CMN															
2348.TW	(5,000)	TWD	5.565239	(29,742.03)	(27,826.19)		4.330000	ACT/360					0.00	0.00	2,790.63
TW0002348000	(5,000)	32.703000	6.128049	(30,640.24)	(30,640.24)	2,814.05	(985.000000)	1	(4.45)	(23.42)	100.00	0.00	0.00	0.00	2,790.63
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND															
600398.SH	(50,400)	CNY	1.104347	0.00	(55,659.10)		4.324369	ACT/360					0.00	0.00	(3,232.75)
CNE0000016H3	0	7.334650	1.040205	0.00	(52,426.34)	(3,232.75)	(1,825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(3,232.75)
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603260.SH	(138,700)	CNY	7.153716	(1,037,845.36)	(992,220.35)		4.330000	ACT/360					0.00	0.00	59,377.01
CNE100002V10	(138,700)	7.334650	7.587365	(1,052,367.53)	(1,052,367.53)	60,147.17	(1,762.472900)	1	(381.53)	(770.16)	100.00	0.00	0.00	0.00	59,377.01
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(39,000)	TWD	1.516680	(49,432.48)	(59,150.54)		4.330000	ACT/360					0.00	0.00	2,221.47
TW0004303003	(32,000)	32.703000	1.574847	(50,829.28)	(61,419.03)	2,268.49	(1,105.468700)	1	(9.07)	(47.02)	100.00	0.00	0.00	0.00	2,221.47
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	(22,500)	CNY	1.033451	(13,052.62)	(23,252.64)		4.330000	ACT/360					0.00	0.00	(2,410.06)
CNE100001W10	(14,300)	7.334650	0.926404	(13,052.62)	(20,844.10)	(2,408.55)	(850.000000)	1	(1.51)	(1.51)	100.00	0.00	0.00	0.00	(2,410.06)
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000988.ZK	0	CNY	5.467200	(41,760.89)	0.00		4.330000	ACT/360					2,538.97	0.00	2,534.71
CNE000001303	(7,300)	7.334650	0.000000	(41,760.89)	0.00	0.00	(800.000000)	1	(4.26)	(4.26)	100.00	0.00	(11.47)	0.00	2,534.71
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	(7,300)	CNY	1.764229	0.00	(12,878.87)		4.330000	ACT/360					2,609.86	0.00	2,262.57
CNE100002MT6	0	7.334650	1.723448	0.00	(12,581.17)	(297.70)	(1,500.000000)	1	0.00	(49.59)	100.00	0.00	(57.26)	0.00	2,262.57

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(86,600)	CNY	1.491550	(132,771.05)	(129,168.26)		4.330000	ACT/360					(6.36)	0.00	4,312.99
CNE000000PV0	(86,600)	7.334650	1.543147	(133,636.53)	(133,636.53)	4,468.27	(1,750.000000)	1	(48.47)	(148.92)	100.00	0.00	(51.41)	0.00	4,312.99
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301267.ZK	0	CNY	2.456832	(9,444.34)	0.00		4.330000	ACT/360					281.13	0.00	272.86
CNE100005WL5	(3,700)	7.334650	0.000000	(9,620.50)	0.00	0.00	(1,793.918900)	1	(3.55)	(8.27)	100.00	0.00	(8.27)	0.00	272.86
HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND															
300027.ZK	(33,200)	CNY	0.331304	0.00	(10,999.30)		4.330000	ACT/360					0.00	0.00	395.48
CNE100000GD6	0	7.334650	0.343216	0.00	(11,394.78)	395.48	(2,000.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	395.48
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	(122,600)	CNY	0.561717	(70,193.53)	(68,866.54)		4.330000	ACT/360					0.00	0.00	1,071.92
CNE000001006	(122,600)	7.334650	0.570828	(69,983.51)	(69,983.51)	1,116.97	(1,589.314800)	1	(22.57)	(45.05)	100.00	0.00	0.00	0.00	1,071.92
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	(13,000)	CNY	1.213418	(16,465.14)	(15,774.44)		4.330000	ACT/360					60.24	0.00	394.79
CNE100004K29	(13,600)	7.334650	1.239980	(16,863.73)	(16,119.74)	345.30	(1,600.000000)	1	(5.29)	(10.76)	100.00	0.00	(0.69)	0.00	394.79
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	(17,800)	CNY	1.914202	(35,640.57)	(34,072.79)		4.330000	ACT/360					0.00	0.00	1,563.65
CNE100000JU7	(17,800)	7.334650	2.002279	(35,640.57)	(35,640.57)	1,567.78	(850.000000)	1	(4.13)	(4.13)	100.00	0.00	0.00	0.00	1,563.65
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.490282	(288.81)	(279.22)		4.330000	ACT/360					0.00	0.00	26.39
CNE000001GD5	(80)	7.334650	3.822361	(305.79)	(305.79)	26.57	(1,525.000000)	1	(0.09)	(0.18)	100.00	0.00	0.00	0.00	26.39
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	2.544109	(58,399.39)	(72,939.61)		4.330000	ACT/360					0.00	0.00	(7,716.20)
TW0002543006	(24,670)	32.703000	2.276251	(65,281.87)	(55,281.87)	(7,679.50)	(900.000000)	1	(7.95)	(36.69)	100.00	0.00	0.00	0.00	(7,716.20)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	(3,895)	CNY	20.123660	(450,312.65)	(78,381.65)		4.330000	ACT/360					29,514.54	0.00	30,736.33
CNE100005PT2	(23,695)	7.334650	20.455570	(484,694.73)	(79,674.45)	1,292.79	(722.309500)	1	(32.05)	(71.01)	100.00	0.00	(87.32)	0.00	30,736.33
I-CHIUN PRECISION IND CO LTD ORD CMN															
2486.TW	(6,000)	TWD	3.302449	(19,575.11)	(19,814.70)		4.330000	ACT/360					0.00	0.00	305.17
TW0002486008	(6,000)	32.703000	3.354054	(20,124.33)	(20,124.33)	309.63	(925.000000)	1	(2.61)	(4.45)	100.00	0.00	0.00	0.00	305.17
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(47,000)	CNY	6.163893	(1,008,467.85)	(289,702.99)		4.330000	ACT/360					53,296.38	0.00	73,115.93
CNE100000B81	(159,400)	7.334650	6.598659	(1,051,826.24)	(310,136.97)	20,433.99	(1,515.746500)	1	(298.09)	(614.45)	100.00	0.00	(550.84)	0.00	73,115.93
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.912109	(358,665.02)	0.00		4.330000	ACT/360					15,778.81	(7,546.70)	8,264.60
CNE000001P37	(386,000)	7.334650	0.000000	(364,772.70)	0.00	0.00	(275.000000)	1	16.48	32.49	100.00	(7,546.70)	66.15	0.00	8,292.62

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(816,300)	CNY	2.649070	(806,619.22)	(2,162,435.70)		4.330000	ACT/360					0.00	0.00	(20,496.68)
CNE000001QZ7	(312,000)	7.334650	2.623840	(816,354.55)	(2,141,840.33)	(20,595.37)	(216.690700)	1	49.64	98.69	100.00	0.00	0.00	0.00	(20,496.68)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.818764	0.00	0.00		0.000000	ACT/360					1,901.45	0.00	1,901.45
CNE0000001T0	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(9.65)	0.00	1,901.45
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600010.SH	(998,400)	CNY	0.249501	(264,986.15)	(249,101.46)		4.330000	ACT/360					750.81	0.00	5,133.94
CNE0000017H1	(1,071,400)	7.334650	0.254005	(272,140.96)	(253,598.59)	4,497.14	(1,202.851400)	1	(55.81)	(114.00)	100.00	0.00	(11.46)	0.00	5,133.94
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.443384	(77,476.53)	(81,139.35)		4.330000	ACT/360					0.00	0.00	(1,033.10)
TW0003481008	(183,000)	32.703000	0.437500	(80,062.50)	(80,062.50)	(1,076.85)	(40.000000)	1	8.77	43.75	100.00	0.00	0.00	0.00	(1,033.10)
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	6.623356	(83,830.70)	0.00		4.330000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	(12,600)	7.334650	0.000000	(89,268.71)	0.00	0.00	(1,425.000000)	1	(22.45)	(47.04)	100.00	0.00	(47.04)	0.00	7,953.25
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300677.ZK	(46,600)	CNY	3.358033	(154,861.07)	(156,484.36)		4.330000	ACT/360					0.00	0.00	4,299.01
CNE100003456	(46,600)	7.334650	3.452279	(160,876.20)	(160,876.20)	4,391.84	(1,499.678100)	1	(45.16)	(92.83)	100.00	0.00	0.00	0.00	4,299.01
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	(19,816)	CNY	13.224898	(245,575.40)	(262,064.58)		4.330000	ACT/360					0.00	0.00	(3,064.08)
CNE1000042V8	(18,227)	7.334650	13.078067	(238,036.69)	(259,154.97)	(2,909.62)	(1,587.935400)	1	(79.69)	(154.46)	100.00	0.00	0.00	0.00	(3,064.10)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.400391	(30,694.99)	(40,806.65)		4.330000	ACT/360					0.00	0.00	(269.56)
TW0006213002	(13,000)	32.703000	2.384987	(30,976.99)	(40,544.77)	(261.88)	(865.384600)	1	(3.65)	(7.68)	100.00	0.00	0.00	0.00	(268.84)
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(486,000)	CNY	1.172517	(500,338.42)	(569,843.14)		4.330000	ACT/360					0.00	0.00	(24,481.88)
CNE0000012K6	(457,700)	7.334650	1.122700	(513,159.97)	(545,632.13)	(24,211.01)	(1,400.639000)	1	(132.94)	(270.87)	100.00	0.00	0.00	0.00	(24,481.88)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	(8,500)	CNY	0.966645	(8,641.41)	(8,216.48)		4.330000	ACT/360					0.00	0.00	1,231.71
CNE000001063	(8,500)	7.334650	1.111912	(9,451.25)	(9,451.25)	1,234.77	(1,059.411700)	1	(1.41)	(3.06)	100.00	0.00	0.00	0.00	1,231.74
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601028.SH	(76,200)	CNY	1.615619	(101,274.88)	(123,110.17)		4.330000	ACT/360					(27.31)	0.00	(3,853.74)
CNE100001914	(65,300)	7.334650	1.566542	(102,194.30)	(119,370.51)	(3,739.66)	(1,970.137800)	1	(43.13)	(86.77)	100.00	0.00	(19.27)	0.00	(3,853.74)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	(9,300)	CNY	3.985194	(37,704.51)	(37,062.30)		4.330000	ACT/360					0.00	0.00	1,367.82
CNE100001FF1	(9,300)	7.334650	4.135087	(38,456.31)	(38,456.31)	1,394.01	(1,675.000000)	1	(12.92)	(26.19)	100.00	0.00	0.00	0.00	1,367.82

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(77,100)	CNY	1.273408	(101,981.79)	(98,179.74)		4.330000	ACT/360					0.00	0.00	6,502.77
CNE000001HW3	(77,100)	7.334650	1.358788	(104,762.55)	(104,762.55)	6,582.82	(1,832.684800)	1	(39.32)	(80.05)	100.00	0.00	0.00	0.00	6,502.77
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(126,900)	CNY	0.983005	(125,022.90)	(124,743.38)		4.330000	ACT/360					0.00	0.00	3,557.74
CNE1000007F4	(126,900)	7.334650	1.011922	(128,412.90)	(128,412.90)	3,669.53	(2,026.713900)	1	(54.94)	(111.79)	100.00	0.00	0.00	0.00	3,557.74
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	(2,712)	CNY	4.619171	(12,677.56)	(12,527.19)		4.330000	ACT/360					0.00	0.00	385.17
CNE1000068P5	(2,712)	7.334650	4.764636	(12,921.69)	(12,921.69)	394.50	(1,750.000000)	1	(4.61)	(9.34)	100.00	0.00	0.00	0.00	385.17
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603871.SH	(288,200)	CNY	2.608168	(662,947.51)	(751,674.04)		4.330000	ACT/360					0.00	0.00	10,090.58
CNE100002SQ9	(250,600)	7.334650	2.644516	(662,866.84)	(762,149.44)	10,475.40	(1,577.184700)	1	(210.71)	(384.82)	100.00	0.00	0.00	0.00	10,090.58
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.215416	(6.09)	(5.82)		4.330000	ACT/360					(319.49)	0.00	(325.33)
CNE100000WP7	(27)	7.334650	0.218499	(5.90)	(5.90)	0.08	(2,250.000000)	1	(0.00)	(5.92)	100.00	0.00	(5.91)	0.00	(325.33)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(209,388)	CNY	0.963918	(179,213.91)	(201,832.83)		4.330000	ACT/360					(111.61)	0.00	3,437.45
CNE000000XG5	(183,688)	7.334650	0.981558	(180,861.04)	(205,526.48)	3,693.65	(1,803.392700)	1	(68.02)	(144.59)	100.00	0.00	(7.04)	0.00	3,436.78
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	(9,100)	CNY	2.662704	(23,238.75)	(24,230.60)		4.330000	ACT/360					0.00	0.00	1,775.95
CNE100003JY0	(8,300)	7.334650	2.859760	(23,836.70)	(26,023.81)	1,793.21	(1,758.433700)	1	(8.48)	(17.26)	100.00	0.00	0.00	0.00	1,775.95
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	(66,300)	THB	4.620510	0.00	(306,339.80)		4.324369	ACT/360					0.00	0.00	(544.58)
TH0016010R14	0	34.520000	4.612296	0.00	(305,795.22)	(544.58)	(50.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(544.58)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(19,478)	CNY	2.696789	(55,679.95)	(52,528.05)		4.330000	ACT/360					0.00	0.00	3,437.90
CNE100004033	(19,478)	7.334650	2.875988	(56,018.49)	(56,018.49)	3,490.45	(2,127.890400)	1	(26.17)	(52.55)	100.00	0.00	0.00	0.00	3,437.90
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,400)	CNY	9.850504	0.00	(13,790.71)		4.324369	ACT/360					0.00	0.00	(420.92)
CNE100003M02	0	7.334650	9.549847	0.00	(13,369.79)	(420.92)	(1,700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(420.92)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(10,983)	CNY	3.079902	(48,028.88)	(33,826.56)		4.330000	ACT/360					89.41	0.00	197.73
CNE1000022K3	(15,783)	7.334650	3.093121	(48,818.73)	(33,971.75)	145.19	(1,807.023300)	1	(18.24)	(36.87)	100.00	0.00	(11.21)	0.00	197.73
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	5.565364	(28,216.58)	0.00		4.330000	ACT/360					5,141.54	0.00	5,130.16
CNE1000018P0	(4,800)	7.334650	0.000000	(31,332.71)	0.00	0.00	(1,143.750000)	1	(5.20)	(11.38)	100.00	0.00	(17.97)	0.00	5,130.16

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Fund: ALL
Business Date: Jan 7, 2025
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688700.SH	(3,538)	CNY	3.638892	(5,770.98)	(12,874.40)		4.330000	ACT/360					0.00	0.00	734.59
CNE1000051C9	(1,438)	7.334650	3.847096	(5,770.98)	(13,611.02)	736.62	(1,700.000000)	1	(2.03)	(2.03)	100.00	0.00	0.00	0.00	734.59
LANDMARK OPTOELECTRONICS CORPORATION CMN															
3081.TWO	(2,000)	TWD	11.359814	(22,185.13)	(22,719.63)		4.330000	ACT/360					0.00	0.00	862.91
TW0003081006	(2,000)	32.703000	11.798780	(23,597.56)	(23,597.56)	877.93	(912.500000)	1	(2.79)	(15.03)	100.00	0.00	0.00	0.00	862.91
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	13.920228	(1,003.52)	(946.58)		4.330000	ACT/360					0.00	0.00	56.16
CNE1000043F9	(68)	7.334650	14.756852	(1,003.47)	(1,003.47)	56.89	(1,750.000000)	1	(0.37)	(0.73)	100.00	0.00	0.00	0.00	56.16
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.484733	(8,489.73)	(8,462.98)		4.330000	ACT/360					0.00	0.00	357.44
CNE100000H44	(5,700)	7.334650	1.548609	(8,827.07)	(8,827.07)	364.09	(1,825.000000)	1	(3.24)	(6.66)	100.00	0.00	0.00	0.00	357.44
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(81,800)	CNY	2.302768	(157,015.39)	(188,366.45)		4.330000	ACT/360					0.00	0.00	8,210.72
CNE100002T63	(65,400)	7.334650	2.403588	(158,527.57)	(196,613.47)	8,247.02	(849.197200)	1	(17.97)	(36.30)	100.00	0.00	0.00	0.00	8,210.72
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	(347,190)	CNY	0.370843	(104,362.34)	(128,752.81)		4.330000	ACT/360					574.78	0.00	1,940.20
CNE000001R68	(280,790)	7.334650	0.375038	(105,832.56)	(130,209.46)	1,456.65	(1,748.326100)	1	(37.95)	(91.23)	100.00	0.00	(14.53)	0.00	1,940.20
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(103,505)	CNY	2.077809	(216,394.18)	(215,063.60)		4.330000	ACT/360					0.00	0.00	8,979.24
CNE1000035N9	(103,505)	7.334650	2.166089	(224,201.00)	(224,201.00)	9,137.40	(1,811.011500)	1	(81.89)	(158.16)	100.00	0.00	0.00	0.00	8,978.54
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(76,700)	CNY	0.482641	(31,557.57)	(37,018.54)		4.330000	ACT/360					0.00	0.00	1,627.85
CNE000001HQ5	(63,100)	7.334650	0.504173	(32,172.08)	(38,670.09)	1,651.55	(1,918.106100)	1	(12.94)	(23.70)	100.00	0.00	0.00	0.00	1,627.58
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(146,900)	CNY	0.392657	(61,222.93)	(57,681.28)		4.330000	ACT/360					0.00	0.00	3,477.58
CNE0000005T1	(146,900)	7.334650	0.416513	(61,185.76)	(61,185.76)	3,504.48	(1,224.012900)	1	(13.46)	(26.90)	100.00	0.00	0.00	0.00	3,477.58
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	8.317280	(288,983.30)	(299,422.07)		4.330000	ACT/360					0.00	0.00	(3,705.04)
TW0001795003	(36,000)	32.703000	8.216463	(295,792.67)	(295,792.67)	(3,629.40)	(621.527700)	1	(14.31)	(75.64)	100.00	0.00	0.00	0.00	(3,705.04)
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(94,640)	CNY	2.484099	(208,627.61)	(235,095.17)		4.330000	ACT/360					244.04	0.00	10,063.47
CNE100004116	(82,440)	7.334650	2.589900	(214,835.52)	(245,108.18)	10,013.01	(2,153.657200)	1	(98.97)	(193.58)	100.00	0.00	(15.70)	0.00	10,063.47
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	6.146225	(24,946.89)	(24,584.90)		4.330000	ACT/360					0.00	0.00	(1,685.31)
TW0004979000	(4,000)	32.703000	5.731707	(22,926.83)	(22,926.83)	(1,658.07)	(1,262.500000)	1	(5.99)	(27.24)	100.00	0.00	0.00	0.00	(1,685.31)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.505914	(2.72)	(2.51)		4.330000	ACT/360					0.00	0.00	0.25
CNE100005RD2	(1)	7.334650	2.758545	(2.76)	(2.76)	0.25	(275.000000)	1	0.00	0.00	100.00	0.00	0.00	0.00	0.25
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	3.859762	(109,132.66)	0.00		4.330000	ACT/360					9,322.05	0.00	9,265.18
CNE100002Q41	(26,100)	7.334650	0.000000	(107,162.70)	0.00	0.00	(1,544.348600)	1	(33.93)	(56.87)	100.00	0.00	(122.33)	0.00	9,266.66
MERIDA INDUSTRY CO LTD CMN															
9914.TW	(10,000)	TWD	4.647892	(44,613.05)	(46,478.92)		4.330000	ACT/360					0.00	0.00	(428.93)
TW0009914002	(10,000)	32.703000	4.603659	(46,036.59)	(46,036.59)	(442.33)	(225.000000)	1	2.75	13.39	100.00	0.00	0.00	0.00	(428.93)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	(19,700)	CNY	2.016456	(40,038.65)	(39,724.19)		4.330000	ACT/360					0.00	0.00	300.10
CNE100001YV9	(19,700)	7.334650	2.032419	(40,038.65)	(40,038.65)	314.47	(1,725.000000)	1	(14.37)	(14.37)	100.00	0.00	0.00	0.00	300.10
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(2,600)	CNY	6.717430	(17,838.46)	(17,465.32)		4.330000	ACT/360					0.00	0.00	366.74
CNE1000036C0	(2,600)	7.334650	6.860948	(17,838.46)	(17,838.46)	373.15	(1,725.000000)	1	(6.40)	(6.40)	100.00	0.00	0.00	0.00	366.74
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(365,700)	THB	0.753187	(250,347.92)	(275,440.32)		4.330000	ACT/360					0.00	0.00	2,902.80
TH0128010R17	(332,000)	34.520000	0.760872	(253,025.47)	(278,250.76)	2,810.44	(50.000000)	1	26.96	92.36	100.00	0.00	0.00	0.00	2,902.80
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	(32,000)	TWD	2.513531	(80,315.62)	(80,432.99)		4.330000	ACT/360					0.00	0.00	1,263.48
TW0002464005	(32,000)	32.703000	2.554878	(81,756.10)	(81,756.10)	1,323.11	(966.406200)	1	(11.73)	(59.63)	100.00	0.00	0.00	0.00	1,263.48
MUANGTHAI CAPITAL PCL NVDR															
MTC_n.BK	(288,700)	THB	1.339803	(385,701.89)	(386,801.13)		4.330000	ACT/360					0.00	0.00	20,108.18
TH6068010R19	(286,000)	34.520000	1.413509	(404,442.00)	(408,080.19)	21,279.06	(2,570.340900)	1	(226.74)	(1,170.88)	100.00	0.00	0.00	0.00	20,108.14
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(153,800)	CNY	1.190241	(142,461.64)	(183,059.04)		4.330000	ACT/360					0.00	0.00	(17,567.24)
CNE000000PR8	(137,000)	7.334650	1.076834	(145,900.54)	(165,617.12)	(17,441.92)	(2,025.967100)	1	(62.62)	(125.32)	100.00	0.00	0.00	0.00	(17,567.24)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	(2,300)	CNY	4.501919	(10,201.62)	(10,354.41)		4.330000	ACT/360					0.00	0.00	244.96
CNE100002PM4	(2,300)	7.334650	4.611687	(10,606.88)	(10,606.88)	252.47	(1,740.217300)	1	(3.66)	(7.51)	100.00	0.00	0.00	0.00	244.96
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(386,000)	TWD	0.868422	(323,072.75)	(335,210.84)		4.330000	ACT/360					0.00	0.00	8,995.25
TW0002408002	(385,000)	32.703000	0.891729	(343,330.68)	(344,207.51)	8,996.67	(443.766200)	1	1.47	(1.43)	100.00	0.00	0.00	0.00	8,995.25
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(78,019)	CNY	2.580900	(145,451.15)	(201,359.26)		4.330000	ACT/360					0.00	0.00	(690.81)
CNE1000040F5	(57,819)	7.334650	2.573891	(148,600.03)	(200,812.40)	(546.86)	(2,200.059600)	1	(71.02)	(143.96)	100.00	0.00	0.00	0.00	(690.81)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	(4,000)	CNY	3.015822	(12,505.72)	(12,063.29)		4.330000	ACT/360					0.00	0.00	946.05
CNE100000NT8	(4,000)	7.334650	3.255630	(13,022.52)	(13,022.52)	959.23	(2,300.000000)	1	(6.42)	(13.18)	100.00	0.00	0.00	0.00	946.05
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,300)	CNY	1.212055	(193,534.86)	(188,232.16)		4.330000	ACT/360					0.00	0.00	16,025.15
CNE100000P69	(155,300)	7.334650	1.316454	(204,445.31)	(204,445.31)	16,213.15	(2,145.396000)	1	(90.75)	(187.99)	100.00	0.00	0.00	0.00	16,025.15
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_nBK	(838,400)	THB	0.477984	(341,554.54)	(400,741.60)		4.330000	ACT/360					0.00	0.00	5,794.78
THA271010R18	(701,000)	34.520000	0.494794	(349,378.39)	(414,834.92)	14,093.32	(1,298.812400)	1	(81.20)	(361.78)	100.00	(7,936.76)	0.00	0.00	5,821.42
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.565174	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.73)	100.00	0.00	(1.73)	0.00	48.57
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688005.SH	(98,271)	CNY	4.083358	(409,291.84)	(401,275.65)		4.330000	ACT/360					0.00	0.00	21,864.43
CNE100003MS6	(98,271)	7.334650	4.308520	(423,402.57)	(423,402.57)	22,126.92	(1,575.151800)	1	(128.16)	(262.49)	100.00	0.00	0.00	0.00	21,864.43
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(47,200)	CNY	1.010273	(46,953.29)	(47,684.89)		4.330000	ACT/360					0.00	0.00	302.61
CNE000000JU8	(47,200)	7.334650	1.017384	(48,020.52)	(48,020.52)	335.63	(1,689.512700)	1	(16.26)	(33.02)	100.00	0.00	0.00	0.00	302.61
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	(312,400)	CNY	2.257776	(569,093.94)	(705,329.36)		4.330000	ACT/360					0.00	0.00	5,453.74
CNE100003LF5	(251,800)	7.334650	2.275259	(573,547.78)	(710,791.00)	5,461.64	(475.000000)	1	(6.10)	(7.90)	100.00	0.00	0.00	0.00	5,453.74
ONENESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.669480	(50,864.94)	(53,389.60)		4.330000	ACT/360					0.00	0.00	(175.20)
TW0004743000	(20,000)	32.703000	2.661585	(53,231.70)	(53,231.70)	(157.90)	(675.000000)	1	(3.13)	(17.30)	100.00	0.00	0.00	0.00	(175.20)
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(53,500)	CNY	0.379023	(20,469.37)	(20,277.72)		4.330000	ACT/360					0.00	0.00	747.35
CNE0000007H2	(53,500)	7.334650	0.393298	(21,041.44)	(21,041.44)	763.72	(1,858.317700)	1	(8.04)	(16.37)	100.00	0.00	0.00	0.00	747.35
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	(128,900)	CNY	1.205238	(198,450.73)	(155,355.20)		4.330000	ACT/360					957.36	0.00	2,996.55
CNE1000007Q1	(165,600)	7.334650	1.220861	(202,174.58)	(157,368.98)	2,013.79	(212.047100)	1	12.63	25.40	100.00	0.00	11.67	0.00	2,994.83
PHARMA ESSENTIA CORPORATION CMN															
6446.TW	(18,000)	TWD	22.138642	(336,509.86)	(398,495.55)		4.330000	ACT/360					0.00	0.00	(60,920.19)
TW0006446008	(18,000)	32.703000	18.750000	(337,500.00)	(337,500.00)	(60,995.55)	(273.611100)	1	15.02	75.36	100.00	0.00	0.00	0.00	(60,920.19)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	(11,300)	CNY	4.267416	(50,151.89)	(48,221.80)		4.330000	ACT/360					0.00	0.00	3,578.38
CNE1000035K5	(11,300)	7.334650	4.588471	(51,849.72)	(51,849.72)	3,627.93	(2,188.938000)	1	(24.26)	(49.55)	100.00	0.00	0.00	0.00	3,578.38

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	15.594900	(268,285.28)	(265,113.29)		4.330000	ACT/360					0.00	0.00	11,728.98
TW0008299009	(17,000)	32.703000	16.280488	(276,768.30)	(276,768.30)	11,655.00	(242.647000)	1	15.21	73.98	100.00	0.00	0.00	0.00	11,728.98
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	(12,700)	CNY	1.569264	(19,835.48)	(19,929.65)		4.330000	ACT/360					0.00	0.00	366.09
CNE000000040	(12,700)	7.334650	1.597771	(20,291.69)	(20,291.69)	362.04	(75.000000)	1	2.03	4.05	100.00	0.00	0.00	0.00	366.09
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
601666.SH	(301,600)	CNY	1.272044	(397,284.11)	(383,648.57)		4.330000	ACT/360					168.01	0.00	29,094.81
CNE000001PH7	(301,600)	7.334650	1.368348	(412,693.76)	(412,693.76)	29,045.18	(957.269500)	1	(56.00)	(118.39)	100.00	0.00	(1.63)	0.00	29,094.18
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(6,283)	CNY	20.202736	(125,947.61)	(126,933.79)		4.330000	ACT/360					0.00	0.00	4,824.06
CNE100005998	(6,283)	7.334650	20.985429	(131,851.45)	(131,851.45)	4,917.66	(1,750.000000)	1	(45.37)	(93.60)	100.00	0.00	0.00	0.00	4,824.06
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(72,600)	CNY	0.932560	(70,038.09)	(67,703.84)		4.330000	ACT/360					0.00	0.00	5,636.35
CNE000000X53	(72,600)	7.334650	1.010556	(73,366.37)	(73,366.37)	5,662.52	(1,100.000000)	1	(12.58)	(26.17)	100.00	0.00	0.00	0.00	5,636.35
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(1,159,700)	CNY	0.699420	(822,443.00)	(811,117.23)		4.330000	ACT/360					0.00	0.00	52,344.47
CNE1000017G1	(1,159,700)	7.334650	0.744916	(863,879.00)	(863,879.00)	52,761.77	(1,333.362000)	1	(200.71)	(417.30)	100.00	0.00	0.00	0.00	52,335.28
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(367,000)	TWD	0.464789	(173,754.32)	(170,577.62)		4.330000	ACT/360					30.51	0.00	7,392.92
TW0006770001	(367,000)	32.703000	0.484756	(177,905.45)	(177,905.45)	7,327.83	(297.888200)	1	7.02	34.58	100.00	0.00	0.80	0.00	7,392.88
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	(35,200)	THB	0.721321	(20,910.55)	(25,390.50)		4.330000	ACT/360					0.00	0.00	501.82
TH1074010R12	(28,200)	34.520000	0.735584	(20,910.55)	(25,892.56)	502.06	(475.000000)	1	(0.24)	(0.24)	100.00	0.00	0.00	0.00	501.82
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688063.SH	(79)	CNY	5.236787	(419.49)	(413.71)		4.330000	ACT/360					0.00	0.00	18.05
CNE100005D68	(79)	7.334650	5.469294	(432.07)	(432.07)	18.37	(1,775.000000)	1	(0.15)	(0.32)	100.00	0.00	0.00	0.00	18.05
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	(4,000)	CNY	2.111894	(13,060.50)	(8,447.57)		4.330000	ACT/360					797.54	0.00	2,909.42
CNE1000010C5	(5,400)	7.334650	2.642468	(14,269.33)	(10,569.87)	2,122.30	(1,825.000000)	1	(4.90)	(10.42)	100.00	0.00	(4.77)	0.00	2,909.42
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	(32,002)	CNY	1.445195	0.00	(46,249.13)		4.324369	ACT/360					491.00	0.00	185.79
CNE1000044B6	0	7.334650	1.435857	0.00	(45,950.30)	(298.83)	(2,225.000000)	1	0.00	(6.38)	100.00	0.00	(6.38)	0.00	185.79
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	(1,400)	CNY	12.338694	0.00	(17,274.17)		4.330000	ACT/360					0.00	0.00	1,248.30
CNE100003QG2	0	7.334650	13.230338	0.00	(18,522.47)	1,248.30	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,248.30

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.065000	0.00	(445.72)		4.330000	ACT/360					70.60	0.00	76.57
CNE100005410	0	7.334650	5.132818	0.00	(451.69)	5.97	(2,250.000000)	0	0.00	0.00	100.00	0.00	(1.81)	0.00	76.57
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	(15,900)	CNY	2.274137	0.00	(36,158.78)		4.324369	ACT/360					0.00	0.00	(147.61)
CNE000000SW2	0	7.334650	2.264853	0.00	(36,011.17)	(147.61)	(600.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(147.61)
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688027.SH	(600)	CNY	36.632968	(22,418.47)	(21,979.78)		4.330000	ACT/360					0.00	0.00	2,445.81
CNE100004231	(600)	7.334650	40.744534	(24,446.72)	(24,446.72)	2,466.94	(2,075.000000)	1	(9.98)	(21.13)	100.00	0.00	0.00	0.00	2,445.81
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(2,900)	CNY	8.506200	(20,646.47)	(24,667.98)		4.330000	ACT/360					0.00	0.00	2,539.79
CNE100003N01	(2,200)	7.334650	9.386277	(20,680.38)	(27,220.20)	2,552.22	(1,725.000000)	1	(7.41)	(12.44)	100.00	0.00	0.00	0.00	2,539.79
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(38,167)	CNY	6.634263	(351,909.27)	(253,209.93)		4.330000	ACT/360					7,656.67	0.00	25,074.20
CNE100001Z58	(51,200)	7.334650	7.095743	(363,302.04)	(270,823.22)	17,613.29	(1,425.292900)	1	(95.63)	(195.77)	100.00	0.00	(77.44)	0.00	25,074.20
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(19,729)	CNY	3.764324	(58,939.27)	(74,266.35)		4.330000	ACT/360					0.00	0.00	5,599.01
CNE100005B03	(15,029)	7.334650	4.049416	(61,695.61)	(79,890.92)	5,624.57	(1,228.682800)	1	(12.70)	(25.56)	100.00	0.00	0.00	0.00	5,599.07
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	(10,000)	TWD	6.161514	(60,091.05)	(61,615.14)		4.330000	ACT/360					0.00	0.00	3,301.79
TW0004968003	(10,000)	32.703000	6.493902	(64,939.02)	(64,939.02)	3,323.88	(695.000000)	1	(3.79)	(22.09)	100.00	0.00	0.00	0.00	3,301.79
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600259.SH	0	CNY	4.090175	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE0000012R1	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(2.50)	100.00	0.00	(2.50)	0.00	37.14
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300757.ZK	(5,800)	CNY	22.208285	(176,812.76)	(128,808.05)		4.330000	ACT/360					1,715.09	0.00	50,907.77
CNE100003JT0	(6,000)	7.334650	30.711472	(184,280.55)	(178,126.54)	49,318.48	(1,750.000000)	1	(63.79)	(125.80)	100.00	0.00	(7.67)	0.00	50,907.77
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(324,000)	CNY	1.202511	(387,830.27)	(389,613.68)		4.330000	ACT/360					0.00	0.00	10,624.71
CNE100000W60	(324,000)	7.334650	1.235883	(400,426.09)	(400,426.09)	10,812.41	(1,297.168200)	1	(91.58)	(187.70)	100.00	0.00	0.00	0.00	10,624.71
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	0.961191	(15,065.07)	0.00		4.330000	ACT/360					1,797.56	0.00	1,787.91
CNE1000016Y6	(14,700)	7.334650	0.000000	(15,357.05)	0.00	0.00	(1,275.000000)	1	(3.49)	(9.65)	100.00	0.00	(12.65)	0.00	1,787.91
RUENTEX INDUSTRIES LIMITED CMN															
2915.TW	(5,000)	TWD	2.137419	(10,758.73)	(10,687.09)		4.330000	ACT/360					0.00	0.00	151.19
TW0002915006	(5,000)	32.703000	2.167676	(10,838.38)	(10,838.38)	151.29	(450.000000)	1	(0.04)	(0.09)	100.00	0.00	0.00	0.00	151.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.129866	(906.83)	(903.89)		4.330000	ACT/360					0.00	0.00	8.25
TW0001808004	(800)	32.703000	1.140244	(912.20)	(912.20)	8.30	(475.000000)	1	(0.01)	(0.05)	100.00	0.00	0.00	0.00	8.25
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(17,900)	CNY	4.158344	(77,096.03)	(74,434.36)		4.330000	ACT/360					0.00	0.00	7,700.23
CNE1000033M6	(17,900)	7.334650	4.591203	(82,182.53)	(82,182.53)	7,748.17	(1,530.307200)	1	(22.89)	(47.94)	100.00	0.00	0.00	0.00	7,700.23
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.534545	(264,195.36)	0.00		4.330000	ACT/360					32,593.69	0.00	32,466.16
CNE000000TY6	(101,600)	7.334650	0.000000	(283,908.75)	0.00	0.00	(1,401.427100)	1	(68.70)	(127.54)	100.00	0.00	(231.99)	0.00	32,460.76
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688289.SH	0	CNY	2.998098	(217,673.11)	0.00		4.330000	ACT/360					9,768.65	0.00	9,792.56
CNE1000043J1	(74,753)	7.334650	0.000000	(231,730.49)	0.00	0.00	(255.028200)	1	12.45	23.91	100.00	0.00	36.71	0.00	9,792.56
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(3)	CNY	0.803038	(2.59)	(2.41)		4.330000	ACT/360					0.00	0.00	0.17
CNE100000FS6	(3)	7.334650	0.861704	(2.59)	(2.59)	0.18	(1,475.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	0.17
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(29,900)	THB	3.476246	(102,325.99)	(103,939.75)		4.330000	ACT/360					293.81	0.00	(50.97)
THA790010R17	(29,900)	34.520000	3.462502	(103,528.81)	(103,528.81)	(410.94)	(50.000000)	1	11.03	66.16	100.00	0.00	11.06	0.00	(50.97)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(130,600)	THB	0.553302	(22,167.29)	(72,261.30)		4.330000	ACT/360					0.00	0.00	(45.61)
TH0098010R12	(39,000)	34.520000	0.553121	(22,167.29)	(72,237.65)	(23.65)	(4,000.000000)	1	(21.96)	(21.96)	100.00	0.00	0.00	0.00	(45.61)
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.583532	(37.78)	(37.35)		4.330000	ACT/360					0.00	0.00	1.79
CNE000001329	(64)	7.334650	0.611796	(39.15)	(39.15)	1.81	(1,400.000000)	1	(0.01)	(0.02)	100.00	0.00	0.00	0.00	1.79
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	(35,200)	CNY	0.432195	(15,535.94)	(15,213.27)		4.330000	ACT/360					0.00	0.00	796.55
CNE100001VV5	(35,200)	7.334650	0.455131	(16,020.60)	(16,020.60)	807.33	(1,730.894800)	1	(5.54)	(10.78)	100.00	0.00	0.00	0.00	796.64
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300821.ZK	(14,700)	CNY	1.026634	(15,004.82)	(15,091.52)		4.330000	ACT/360					0.00	0.00	483.71
CNE100003SH6	(14,700)	7.334650	1.059718	(15,577.85)	(15,577.85)	486.34	(750.000000)	1	(1.25)	(2.62)	100.00	0.00	0.00	0.00	483.71
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(69,941)	CNY	3.328039	0.00	(232,766.36)		4.324369	ACT/360					0.00	0.00	(3,952.16)
CNE000001FR7	0	7.334650	3.271532	0.00	(228,814.21)	(3,952.16)	(1,275.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(3,952.16)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(17,900)	CNY	1.329307	(24,263.72)	(23,794.59)		4.330000	ACT/360					0.00	0.00	1,334.24
CNE0000019Y2	(17,900)	7.334650	1.403854	(25,128.99)	(25,128.99)	1,334.40	(451.675900)	1	(0.02)	(0.15)	100.00	0.00	0.00	0.00	1,334.24

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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.)															
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(17,976)	CNY	4.139257	(69,271.71)	(74,407.28)		4.330000	ACT/360					0.00	0.00	(1,481.70)
CNE100004PB3	(17,676)	7.334650	4.058951	(71,810.37)	(72,963.70)	(1,443.58)	(1,710.454800)	1	(24.28)	(38.12)	100.00	0.00	0.00	0.00	(1,481.07)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(17,400)	CNY	4.477378	(65,025.79)	(77,906.38)		4.330000	ACT/360					0.00	0.00	3,794.44
CNE100001ZW4	(14,100)	7.334650	4.697245	(66,659.10)	(81,732.06)	3,825.68	(1,743.085100)	1	(23.47)	(31.24)	100.00	0.00	0.00	0.00	3,794.44
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.142079	(15,157.72)	(14,740.99)		4.330000	ACT/360					0.00	0.00	984.90
CNE100004NC6	(2,400)	7.334650	6.556582	(15,735.80)	(15,735.80)	994.81	(1,900.000000)	1	(6.11)	(9.90)	100.00	0.00	0.00	0.00	984.90
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(21,500)	CNY	1.370209	(31,346.98)	(29,459.48)		4.330000	ACT/360					0.00	0.00	2,864.03
CNE000000LN6	(21,500)	7.334650	1.504909	(32,355.54)	(32,355.54)	2,896.06	(2,250.000000)	1	(15.70)	(32.03)	100.00	0.00	0.00	0.00	2,864.03
SHANGHAI AOHUA PHOTOELECTRICITY ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(15,175)	CNY	5.454930	(55,587.57)	(82,778.56)		4.330000	ACT/360					0.00	0.00	(141.31)
CNE100004ZJ5	(10,375)	7.334650	5.448110	(56,741.44)	(82,675.07)	(103.49)	(1,756.987900)	1	(20.30)	(37.83)	100.00	0.00	0.00	0.00	(141.31)
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	(103,500)	CNY	3.469832	(435,502.49)	(359,127.57)		4.330000	ACT/360					5,627.63	0.00	42,445.02
CNE1000011K6	(119,100)	7.334650	3.825092	(455,568.46)	(395,897.02)	36,769.46	(250.000000)	1	24.55	47.93	100.00	0.00	10.22	0.00	42,445.02
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.251593	(2,498.65)	(113.90)		4.330000	ACT/360					(135.61)	0.00	(147.04)
CNE1000051Y3	(2,191)	7.334650	1.139865	(2,498.65)	(103.73)	(10.17)	(2,250.000000)	1	(1.26)	(1.26)	100.00	0.00	(1.21)	0.00	(147.04)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(9,000)	CNY	3.156251	0.00	(28,406.26)		4.330000	ACT/360					0.00	0.00	546.32
CNE1000002G92	0	7.334650	3.216953	0.00	(28,952.58)	546.32	(1,775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	546.32
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	(5,800)	CNY	4.880942	(25,101.36)	(28,309.46)		4.330000	ACT/360					0.00	0.00	(920.73)
CNE0000000370	(5,300)	7.334650	4.725703	(25,090.03)	(27,409.08)	(900.38)	(2,000.000000)	1	(10.93)	(20.34)	100.00	0.00	0.00	0.00	(920.73)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	0	CNY	1.479280	(14,420.93)	0.00		4.330000	ACT/360					411.73	0.00	405.32
CNE0000000404	(9,700)	7.334650	0.000000	(14,703.59)	0.00	0.00	(1,228.865900)	1	(3.15)	(6.40)	100.00	0.00	(6.40)	0.00	405.32
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688180.SH	(97,900)	CNY	3.582993	(291,175.05)	(350,775.02)		4.330000	ACT/360					0.00	0.00	12,350.64
CNE1000041Z1	(79,600)	7.334650	3.711250	(296,932.10)	(363,331.39)	12,556.37	(1,751.695900)	1	(105.97)	(205.73)	100.00	0.00	0.00	0.00	12,345.79
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.319763	(29,654.91)	(29,166.76)		4.330000	ACT/360					0.00	0.00	1,299.43
CNE0000000C74	(22,100)	7.334650	1.379273	(30,481.93)	(30,481.93)	1,315.17	(1,381.334800)	1	(7.71)	(15.74)	100.00	0.00	0.00	0.00	1,299.43

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:49 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	(1,046,800)	CNY	1.400203	(1,003,829.82)	(1,465,732.65)		4.330000	ACT/360					0.00	0.00	(4,340.83)
CNE0000011B7	(725,200)	7.334650	1.395828	(1,019,018.00)	(1,461,153.00)	(4,579.66)	(10.000000)	1	119.78	238.82	100.00	0.00	0.00	0.00	(4,340.83)
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
600284.SH	(161,190)	CNY	0.811218	(133,916.65)	(130,760.23)		4.330000	ACT/360					0.00	0.00	7,153.44
CNE000001GY1	(161,190)	7.334650	0.856242	(138,017.65)	(138,017.65)	7,257.42	(1,816.086600)	1	(50.96)	(103.98)	100.00	0.00	0.00	0.00	7,153.44
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	(52,900)	CNY	2.028727	(113,657.76)	(107,319.64)		4.330000	ACT/360					263.24	0.00	7,875.44
CNE100002TX3	(54,400)	7.334650	2.172696	(118,194.66)	(114,935.62)	7,615.98	(500.000000)	1	(1.57)	(3.77)	100.00	0.00	(0.13)	0.00	7,875.44
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,500)	CNY	0.639431	(55,679.97)	(53,392.46)		4.330000	ACT/360					0.00	0.00	4,392.06
CNE0000002W2	(83,500)	7.334650	0.692368	(57,812.73)	(57,812.73)	4,420.27	(1,336.017900)	1	(13.71)	(28.21)	100.00	0.00	0.00	0.00	4,392.06
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.939377	(10,530.66)	(10,614.96)		4.330000	ACT/360					0.00	0.00	253.32
CNE100000VK0	(11,300)	7.334650	0.962760	(10,879.19)	(10,879.19)	264.23	(2,275.000000)	1	(5.35)	(10.91)	100.00	0.00	0.00	0.00	253.32
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.145249	(13,906.40)	0.00		4.330000	ACT/360					134.17	0.00	123.95
CNE000000CL9	(11,973)	7.334650	0.000000	(14,094.15)	0.00	0.00	(1,750.000000)	1	(5.06)	(10.22)	100.00	0.00	(10.27)	0.00	123.95
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
600820.SH	(1,070,700)	CNY	0.890295	(1,003,655.98)	(953,238.53)		4.330000	ACT/360					0.00	0.00	98,032.01
CNE000000B83	(1,070,700)	7.334650	0.981878	(1,051,296.77)	(1,051,296.77)	98,058.24	(489.002500)	1	(9.88)	(26.24)	100.00	0.00	0.00	0.00	98,032.01
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(27,836)	CNY	16.432959	(118,703.64)	(457,427.84)		4.330000	ACT/360					0.00	0.00	19,596.48
CNE1000005PN5	(6,889)	7.334650	17.138359	(118,913.74)	(477,063.37)	19,635.53	(1,025.000000)	1	(19.49)	(39.05)	100.00	0.00	0.00	0.00	19,596.48
SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.828942	(63,254.89)	(60,429.88)		4.330000	ACT/360					0.00	0.00	3,536.14
CNE000000594	(72,900)	7.334650	0.878091	(64,012.83)	(64,012.83)	3,582.96	(1,759.876500)	1	(23.22)	(46.82)	100.00	0.00	0.00	0.00	3,536.14
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	(73,300)	CNY	0.478550	(39,463.25)	(35,077.75)		4.330000	ACT/360					0.00	0.00	4,756.07
CNE100001C06	(73,300)	7.334650	0.543515	(39,839.65)	(39,839.65)	4,761.90	(700.000000)	1	(2.88)	(5.84)	100.00	0.00	0.00	0.00	4,756.07
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
600740.SH	(441,367)	CNY	0.524906	(104,378.49)	(231,676.08)		4.330000	ACT/360					0.00	0.00	4,989.43
CNE000000LD7	(196,367)	7.334650	0.536372	(108,069.20)	(236,736.71)	5,060.64	(1,647.209900)	1	(34.76)	(71.21)	100.00	0.00	0.00	0.00	4,989.43
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,900)	CNY	2.012366	(14,433.78)	(9,860.59)		4.330000	ACT/360					357.80	0.00	985.91
CNE100003LR0	(7,000)	7.334650	2.142652	(14,998.56)	(10,498.99)	638.40	(1,700.000000)	1	(5.01)	(10.29)	100.00	0.00	(5.29)	0.00	985.91

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:49 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.394211	(84,472.27)	0.00		4.330000	ACT/360					7,366.30	0.00	7,333.05
CNE100003K95	(17,100)	7.334650	0.000000	(84,472.27)	0.00	0.00	(1,850.000000)	1	(33.25)	(33.25)	100.00	0.00	(33.25)	0.00	7,333.05
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(268,137)	CNY	0.903929	(248,049.52)	(242,376.71)		4.330000	ACT/360					0.00	0.00	16,137.89
CNE100000JM1	(268,137)	7.334650	0.964125	(258,517.59)	(258,517.59)	16,140.88	(463.194900)	1	(0.82)	(2.99)	100.00	0.00	0.00	0.00	16,137.89
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.405404	(158,629.18)	(157,121.61)		4.330000	ACT/360					0.00	0.00	8,923.27
CNE100002G84	(15,100)	7.334650	10.998675	(166,079.99)	(166,079.99)	8,958.38	(832.284700)	1	(16.70)	(35.12)	100.00	0.00	0.00	0.00	8,923.27
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	(15,200)	CNY	0.439012	0.00	(6,672.98)		4.330000	ACT/360					0.00	0.00	55.12
CNE100000LD6	0	7.334650	0.442638	0.00	(6,728.10)	55.12	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	55.12
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688559.SH	(13,638)	CNY	4.306954	(63,969.58)	(58,738.24)		4.330000	ACT/360					230.52	0.00	5,500.22
CNE100004330	(14,238)	7.334650	4.697721	(66,886.15)	(64,067.52)	5,329.28	(2,082.014600)	1	(28.95)	(59.59)	100.00	0.00	(4.81)	0.00	5,500.22
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	(43,300)	CNY	1.097530	(46,032.06)	(47,523.06)		4.330000	ACT/360					0.00	0.00	77.45
CNE100000BR7	(43,300)	7.334650	1.099983	(47,629.28)	(47,629.28)	106.22	(1,595.554200)	1	(14.67)	(28.77)	100.00	0.00	0.00	0.00	77.66
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	(17,000)	CNY	11.018931	(191,086.66)	(187,321.82)		4.330000	ACT/360					0.00	0.00	12,135.06
CNE100005K10	(17,000)	7.334650	11.744302	(199,653.13)	(199,653.13)	12,331.31	(2,250.588200)	1	(95.45)	(196.25)	100.00	0.00	0.00	0.00	12,135.06
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	(2,200)	CNY	6.936936	(37,151.09)	(15,261.26)		4.330000	ACT/360					(534.95)	0.00	16.58
CNE100006202	(5,100)	7.334650	7.199228	(37,701.66)	(15,838.30)	577.04	(1,700.000000)	1	(13.01)	(25.51)	100.00	0.00	(25.51)	0.00	16.58
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002851.ZK	0	CNY	8.883859	(97,357.15)	0.00		4.330000	ACT/360					(781.67)	0.00	(828.11)
CNE100002JV8	(11,800)	7.334650	0.000000	(98,468.29)	0.00	0.00	(1,437.711800)	1	(27.04)	(46.43)	100.00	0.00	(48.86)	0.00	(830.54)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	(76,600)	CNY	2.181427	(178,739.73)	(167,097.27)		4.330000	ACT/360					420.97	0.00	6,046.12
CNE0000008N8	(80,200)	7.334650	2.256691	(180,984.12)	(172,862.53)	5,765.26	(1,893.142100)	1	(72.23)	(140.11)	100.00	0.00	(9.66)	0.00	6,045.35
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(267,200)	CNY	0.644884	(167,587.57)	(172,313.06)		4.330000	ACT/360					0.00	0.00	(1,236.72)
CNE000000FS7	(267,200)	7.334650	0.640474	(171,134.65)	(171,134.65)	(1,178.41)	(1,057.232400)	1	(28.63)	(58.31)	100.00	0.00	0.00	0.00	(1,236.72)
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	6.085069	(23,854.32)	(24,340.27)		4.330000	ACT/360					0.00	0.00	1,266.61
TW0003376000	(4,000)	32.703000	6.402439	(25,609.76)	(25,609.76)	1,269.48	(525.000000)	1	(0.40)	(2.87)	100.00	0.00	0.00	0.00	1,266.61

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SIAM CEMENT PCL NVDR CMN															
SCC_n.BK	(13,300)	THB	4.794322	(71,252.90)	(63,764.48)		4.330000	ACT/360					310.34	0.00	2,339.10
TH0003010R12	(14,800)	34.520000	4.944123	(73,182.79)	(65,756.83)	1,992.35	(50.000000)	1	7.81	36.41	100.00	0.00	4.75	0.00	2,339.10
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(118,000)	CNY	0.677606	(82,393.97)	(79,957.46)		4.330000	ACT/360					0.00	0.00	4,281.80
CNE100000F38	(118,000)	7.334650	0.714217	(84,277.61)	(84,277.61)	4,320.14	(1,266.165200)	1	(18.84)	(38.35)	100.00	0.00	0.00	0.00	4,281.80
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	(8,800)	CNY	1.600622	(17,033.59)	(14,085.47)		4.330000	ACT/360					144.53	0.00	635.37
CNE100003LC2	(10,600)	7.334650	1.657858	(17,573.29)	(14,589.15)	503.68	(1,775.000000)	1	(6.28)	(12.84)	100.00	0.00	(3.89)	0.00	635.37
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
603077.SH	(1,875,067)	CNY	0.268588	(504,956.79)	(503,620.76)		4.330000	ACT/360					0.00	0.00	18,245.49
CNE100001JM9	(1,866,367)	7.334650	0.278531	(519,943.72)	(522,264.01)	18,643.26	(1,836.495900)	1	(195.06)	(397.77)	100.00	0.00	0.00	0.00	18,245.49
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.983005	(118,179.80)	(119,238.55)		4.330000	ACT/360					0.00	0.00	1,284.33
CNE000001DQ4	(121,300)	7.334650	0.994169	(120,592.70)	(120,592.70)	1,354.15	(1,490.169000)	1	(34.41)	(69.83)	100.00	0.00	0.00	0.00	1,284.33
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(19,200)	CNY	6.039825	(74,163.91)	(115,964.63)		4.330000	ACT/360					0.00	0.00	(2,038.80)
CNE100003SY1	(13,000)	7.334650	5.936920	(77,682.00)	(113,988.87)	(1,975.76)	(1,975.000000)	1	(31.34)	(63.04)	100.00	0.00	0.00	0.00	(2,040.27)
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(77,061)	CNY	4.730969	(339,501.78)	(364,573.18)		4.330000	ACT/360					0.00	0.00	15,359.42
CNE100003ZL3	(70,424)	7.334650	4.933546	(348,360.16)	(380,184.03)	15,610.84	(1,768.327900)	1	(124.86)	(251.43)	100.00	0.00	0.00	0.00	15,359.52
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	4.939568	(196,913.81)	(204,488.22)		4.330000	ACT/360					0.00	0.00	(3,934.22)
CNE100001WV3	(41,398)	7.334650	4.847939	(200,694.98)	(200,694.98)	(3,793.24)	(1,713.527200)	1	(69.59)	(140.98)	100.00	0.00	0.00	0.00	(3,934.22)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(700)	CNY	11.500208	(8,006.01)	(8,050.15)		4.330000	ACT/360					0.00	0.00	315.02
CNE100005ZD5	(700)	7.334650	11.955973	(8,369.18)	(8,369.18)	319.04	(1,325.000000)	1	(1.94)	(4.01)	100.00	0.00	0.00	0.00	315.02
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.883619	(21,887.71)	(22,603.43)		4.330000	ACT/360					0.00	0.00	(235.51)
TW0001785004	(12,000)	32.703000	1.864006	(22,368.07)	(22,368.07)	(235.36)	(450.000000)	1	(0.05)	(0.15)	100.00	0.00	0.00	0.00	(235.51)
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	5.014830	(48,710.17)	(50,148.30)		4.330000	ACT/360					0.00	0.00	1,011.02
TW0002359007	(10,000)	32.703000	5.121951	(51,219.51)	(51,219.51)	1,071.21	(1,297.500000)	1	(11.40)	(60.19)	100.00	0.00	0.00	0.00	1,011.02
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.518540	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	34.520000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(240.99)	100.00	0.00	(240.99)	0.00	5,349.46

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SAWAD_n.BK	0	THB	1.144264	0.00	0.00		0.000000	ACT/360					3,606.97	0.00	3,327.24
TH5456010R17	0	34.520000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(279.73)	100.00	0.00	(279.73)	0.00	3,327.24
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300143.ZK	(26,300)	CNY	1.194331	(25,833.49)	(31,410.91)		4.330000	ACT/360					0.00	0.00	1,256.35
CNE100000XF6	(21,100)	7.334650	1.242849	(26,488.96)	(32,686.92)	1,276.01	(1,874.526000)	1	(10.27)	(19.67)	100.00	0.00	0.00	0.00	1,256.35
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
603290.SH	(60)	CNY	11.520659	(708.12)	(691.24)		4.330000	ACT/360					0.00	0.00	43.99
CNE100003RN6	(60)	7.334650	12.265967	(735.96)	(735.96)	44.72	(2,250.000000)	1	(0.35)	(0.73)	100.00	0.00	0.00	0.00	43.99
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(53,300)	CNY	1.945560	0.00	(103,698.34)		4.330000	ACT/360					0.00	0.00	(2,856.61)
CNE100002R73	0	7.334650	1.891965	0.00	(100,841.72)	(2,856.61)	(1,000.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2,856.61)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.218238	(215,280.29)	0.00		4.330000	ACT/360					11,321.63	0.00	11,123.04
CNE100001203	(93,500)	7.334650	0.000000	(219,363.06)	0.00	0.00	(2,081.898300)	1	(98.11)	(198.59)	100.00	0.00	(279.15)	0.00	11,123.04
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	(21,800)	CNY	0.771680	0.00	(16,822.62)		4.330000	ACT/360					0.00	0.00	(1,174.42)
CNE100000VF0	0	7.334650	0.717807	0.00	(15,648.20)	(1,174.42)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,174.42)
SUZHOU NOVONSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(66)	CNY	16.362062	(1,158.88)	(1,079.90)		4.330000	ACT/360					0.00	0.00	93.83
CNE100005972	(66)	7.334650	17.793983	(1,174.40)	(1,174.40)	94.51	(1,475.000000)	1	(0.33)	(0.67)	100.00	0.00	0.00	0.00	93.83
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(26,155)	CNY	3.199880	(83,380.07)	(83,692.86)		4.330000	ACT/360					0.00	0.00	2,449.95
CNE100004N83	(26,155)	7.334650	3.296598	(86,222.52)	(86,222.52)	2,529.66	(2,132.125700)	1	(39.01)	(79.71)	100.00	0.00	0.00	0.00	2,449.95
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	5.925300	(8,916.07)	(7,702.89)		4.330000	ACT/360					16.90	0.00	118.79
CNE100006BK9	(1,500)	7.334650	6.008713	(9,013.07)	(7,811.33)	108.44	(1,750.000000)	1	(3.25)	(6.55)	100.00	0.00	(1.66)	0.00	118.79
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(87,690)	CNY	8.443484	(704,282.29)	(740,409.11)		4.330000	ACT/360					0.00	0.00	4,668.21
CNE100003RP1	(84,383)	7.334650	8.502431	(717,886.68)	(745,578.18)	5,169.07	(1,731.141000)	1	(252.32)	(500.85)	100.00	0.00	0.00	0.00	4,668.21
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.678335	(21,423.16)	0.00		4.330000	ACT/360					918.07	0.00	897.74
CNE1000035Z3	(11,700)	7.334650	0.000000	(21,122.54)	0.00	0.00	(2,150.000000)	1	(10.25)	(20.33)	100.00	0.00	(21.20)	0.00	897.74
TAIWAN CEMENT CMN															
1101.TW	(388,000)	TWD	0.963214	(370,925.67)	(373,727.18)		4.330000	ACT/360					0.00	0.00	1,410.17
TW0001101004	(388,000)	32.703000	0.966463	(374,987.64)	(374,987.64)	1,260.46	(146.005100)	1	30.06	149.70	100.00	0.00	0.00	0.00	1,410.17

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.391310	(86,743.58)	(86,261.20)		4.330000	ACT/360					0.00	0.00	4,298.73
TW0002371002	(62,000)	32.703000	1.460366	(90,542.69)	(90,542.69)	4,281.49	(300.000000)	1	3.66	17.24	100.00	0.00	0.00	0.00	4,298.73
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(195,100)	CNY	1.671518	(329,509.85)	(326,113.18)		4.330000	ACT/360					0.00	0.00	13,088.84
CNE000000RB8	(195,100)	7.334650	1.739795	(339,434.00)	(339,434.00)	13,320.83	(1,687.916400)	1	(113.67)	(231.99)	100.00	0.00	0.00	0.00	13,088.84
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(451,010)	CNY	0.691240	(305,059.10)	(311,755.94)		4.330000	ACT/360					37.55	0.00	(1,955.54)
CNE000001GL8	(451,010)	7.334650	0.686905	(309,801.02)	(309,801.02)	(1,954.92)	(624.993900)	1	(15.70)	(38.17)	100.00	0.00	(5.95)	0.00	(1,955.54)
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	(18,600)	CNY	1.467009	(32,939.02)	(27,286.37)		4.330000	ACT/360					0.00	0.00	6,165.20
CNE000000TM1	(18,600)	7.334650	1.799883	(33,477.82)	(33,477.82)	6,191.45	(1,859.543000)	1	(12.99)	(26.25)	100.00	0.00	0.00	0.00	6,165.20
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN															
TOP_n.BK	(407,100)	THB	0.760429	(312,881.18)	(309,570.54)		4.330000	ACT/360					0.00	0.00	29,051.43
TH0796010R11	(407,100)	34.520000	0.832451	(338,890.91)	(338,890.91)	29,320.38	(1,024.459500)	1	(48.28)	(268.94)	100.00	0.00	0.00	0.00	29,051.43
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(7,100)	CNY	4.661436	(16,541.52)	(33,096.19)		4.330000	ACT/360					0.00	0.00	1,746.81
CNE100003LT6	(3,100)	7.334650	4.908538	(15,813.07)	(34,850.62)	1,754.43	(1,392.741900)	1	(4.50)	(7.62)	100.00	0.00	0.00	0.00	1,746.81
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	(186,900)	CNY	0.346301	(70,352.71)	(64,723.74)		4.330000	ACT/360					282.77	0.00	2,681.95
CNE000000ZV9	(202,700)	7.334650	0.359157	(72,801.12)	(67,126.44)	2,402.70	(512.925500)	1	(1.27)	(3.52)	100.00	0.00	(0.63)	0.00	2,681.95
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.815404	(47,198.17)	(47,298.78)		4.330000	ACT/360					0.00	0.00	1,835.14
CNE000000S27	(16,800)	7.334650	2.926537	(49,165.82)	(49,165.82)	1,867.03	(1,781.398800)	1	(17.44)	(31.89)	100.00	0.00	0.00	0.00	1,835.14
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.038904	(37,221.34)	(36,049.98)		4.330000	ACT/360					0.00	0.00	2,115.63
CNE000000H87	(34,700)	7.334650	1.100687	(38,193.84)	(38,193.84)	2,143.86	(1,786.239100)	1	(13.87)	(28.23)	100.00	0.00	0.00	0.00	2,115.63
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(504,100)	CNY	1.690606	(470,912.58)	(852,234.26)		4.330000	ACT/360					0.00	0.00	(32,792.17)
CNE1000012X7	(292,800)	7.334650	1.626170	(471,825.83)	(819,752.27)	(32,481.99)	(1,617.887600)	1	(154.88)	(310.18)	100.00	0.00	0.00	0.00	(32,792.17)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	2.924475	0.00	0.00		0.000000	ACT/360					978.36	0.00	978.36
CNE1000041X6	0	7.334650	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(4.24)	0.00	978.36
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000727.ZK	(194,285)	CNY	0.359935	(71,679.70)	(69,930.04)		4.330000	ACT/360					0.00	0.00	3,780.70
CNE000000J9	(194,285)	7.334650	0.379641	(73,758.55)	(73,758.55)	3,828.51	(1,622.586600)	1	(23.44)	(47.81)	100.00	0.00	0.00	0.00	3,780.70

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Fund: ALL
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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.)															
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(26,000)	TWD	4.709048	(117,276.93)	(122,435.25)		4.330000	ACT/360					0.00	0.00	(5,149.11)
TW0003037008	(26,000)	32.703000	4.510651	(117,276.93)	(117,276.93)	(5,158.32)	(150.000000)	1	9.22	9.22	100.00	0.00	0.00	0.00	(5,149.11)
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.283776	(233.77)	(222.76)		4.330000	ACT/360					0.00	0.00	14.60
CNE1000059G3	(52)	7.334650	4.569353	(237.61)	(237.61)	14.85	(2,350.000000)	1	(0.12)	(0.25)	100.00	0.00	0.00	0.00	14.60
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	0	CNY	2.192334	(1,722.78)	0.00		4.330000	ACT/360					123.45	0.00	122.85
CNE100003JR4	(700)	7.334650	0.000000	(1,722.78)	0.00	0.00	(1,675.000000)	1	(0.59)	(0.59)	100.00	0.00	(0.59)	0.00	122.85
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
002439.ZK	(406,300)	CNY	1.993278	(835,001.76)	(809,869.05)		4.330000	ACT/360					0.00	0.00	67,505.64
CNE100000QJ2	(406,300)	7.334650	2.160405	(877,772.55)	(877,772.55)	67,903.51	(1,280.057800)	1	(191.33)	(397.86)	100.00	0.00	0.00	0.00	67,505.64
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(32,566)	CNY	6.517012	(225,079.52)	(212,233.00)		4.330000	ACT/360					0.00	0.00	20,687.70
CNE100004413	(32,566)	7.334650	7.157448	(233,089.44)	(233,089.44)	20,856.44	(1,775.668600)	1	(82.98)	(168.74)	100.00	0.00	0.00	0.00	20,687.70
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	0	CNY	2.785409	(7,044.31)	0.00		4.330000	ACT/360					(1,093.32)	0.00	(1,109.54)
CNE000000BW8	(2,400)	7.334650	0.000000	(6,823.71)	0.00	0.00	(1,493.750000)	1	(2.10)	(16.22)	100.00	0.00	(20.02)	0.00	(1,109.80)
WALSIN LIHWA CORPORATION CMN															
1605.TW	(189,000)	TWD	0.706357	(132,500.72)	(133,501.51)		4.330000	ACT/360					0.00	0.00	3,073.84
TW0001605004	(189,000)	32.703000	0.722561	(136,564.03)	(136,564.03)	3,062.52	(375.000000)	1	2.62	11.32	100.00	0.00	0.00	0.00	3,073.84
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002739.ZK	(72,303)	CNY	1.520182	(36,184.50)	(109,913.69)		4.330000	ACT/360					0.00	0.00	8,015.80
CNE100001WWW1	(21,903)	7.334650	1.631433	(36,312.06)	(117,957.51)	8,043.82	(1,824.979400)	1	(13.98)	(28.02)	100.00	0.00	0.00	0.00	8,015.80
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	(40,100)	CNY	9.472845	(414,418.76)	(379,861.07)		4.330000	ACT/360					2,608.71	0.00	13,442.55
CNE0000016J9	(43,500)	7.334650	9.743674	(423,849.82)	(390,721.33)	10,860.26	(532.701100)	1	(10.34)	(26.42)	100.00	0.00	(5.65)	0.00	13,442.07
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	(139,700)	THB	0.157879	(22,283.97)	(22,055.76)		4.330000	ACT/360					0.00	0.00	338.90
TH3871010R19	(139,700)	34.520000	0.160551	(22,429.02)	(22,429.02)	373.25	(2,050.000000)	1	(9.99)	(34.35)	100.00	0.00	0.00	0.00	338.90
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	0	CNY	5.367673	(6,458.78)	0.00		4.330000	ACT/360					411.50	0.00	407.69
CNE1000047Z8	(1,100)	7.334650	0.000000	(6,321.17)	0.00	0.00	(1,500.000000)	1	(1.93)	(3.80)	100.00	0.00	(7.25)	0.00	407.69
WISTRON NEWEB CORPORATION CMN															
6285.TW	(40,000)	TWD	4.036327	(163,277.68)	(161,453.08)		4.330000	ACT/360					0.00	0.00	6,243.28
TW0006285000	(40,000)	32.703000	4.192073	(167,682.92)	(167,682.92)	6,229.84	(378.750000)	1	2.99	13.44	100.00	0.00	0.00	0.00	6,243.28

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Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	84.701709	(158,421.85)	(169,403.42)		4.330000	ACT/360					0.00	0.00	(9,600.81)
TW0006669005	(2,000)	32.703000	79.878049	(159,756.10)	(159,756.10)	(9,647.32)	(225.000000)	1	9.31	46.51	100.00	0.00	0.00	0.00	(9,600.81)
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.164939	(24,139.30)	(23,814.33)		4.330000	ACT/360					0.00	0.00	327.20
TW0003702007	(11,000)	32.703000	2.194481	(24,139.30)	(24,139.30)	324.97	(100.000000)	1	2.23	2.23	100.00	0.00	0.00	0.00	327.20
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.470630	(24,324.73)	(24,294.41)		4.330000	ACT/360					0.00	0.00	(782.22)
TW0003036000	(7,000)	32.703000	3.359368	(23,515.58)	(23,515.58)	(778.83)	(539.285700)	1	(0.82)	(3.39)	100.00	0.00	0.00	0.00	(782.22)
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(8,772)	CNY	2.779955	(25,734.95)	(24,385.77)		4.330000	ACT/360					0.00	0.00	3,107.95
CNE100003F35	(8,772)	7.334650	3.136821	(27,516.19)	(27,516.19)	3,130.42	(1,967.020000)	1	(10.75)	(22.48)	100.00	0.00	0.00	0.00	3,107.95
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	(12,200)	CNY	1.217509	(18,504.83)	(14,853.61)		4.330000	ACT/360					20.71	0.00	2,578.69
CNE000000024	(12,300)	7.334650	1.428435	(17,569.75)	(17,426.91)	2,573.30	(1,950.000000)	1	(7.91)	(15.31)	100.00	0.00	(0.23)	0.00	2,578.69
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.231143	(268.86)	0.00		4.330000	ACT/360					8.70	0.00	8.60
CNE000000V71	(200)	7.334650	0.000000	(268.86)	0.00	0.00	(1,850.000000)	1	(0.11)	(0.11)	100.00	0.00	(1.42)	0.00	8.60
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(36,600)	CNY	0.946194	(39,721.25)	(34,630.69)		4.330000	ACT/360					362.24	0.00	2,857.86
CNE100000RK8	(41,000)	7.334650	1.014653	(41,600.77)	(37,136.30)	2,505.61	(885.060900)	1	(4.76)	(9.99)	100.00	0.00	(1.55)	0.00	2,857.86
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(8,900)	CNY	7.858589	(134,174.16)	(69,941.44)		4.330000	ACT/360					7,074.27	0.00	15,184.67
CNE100002DN8	(16,000)	7.334650	8.780914	(140,494.62)	(78,150.13)	8,208.69	(1,731.250000)	1	(47.63)	(98.29)	100.00	0.00	(66.24)	0.00	15,184.67
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(101,600)	CNY	1.246140	(74,229.24)	(126,607.81)		4.330000	ACT/360					592.63	0.00	(1,727.41)
CNE000001FD7	(60,900)	7.334650	1.224050	(74,932.52)	(124,363.48)	(2,244.34)	(1,534.154300)	1	(22.62)	(75.70)	100.00	0.00	(29.45)	0.00	(1,727.41)
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(62,600)	CNY	2.542725	(220,214.91)	(159,174.60)		4.330000	ACT/360					4,464.93	0.00	16,307.30
CNE100001ZF9	(84,200)	7.334650	2.733964	(230,199.77)	(171,146.15)	11,971.54	(1,475.000000)	1	(62.54)	(129.17)	100.00	0.00	(47.32)	0.00	16,307.30
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(1,490,900)	CNY	1.015727	(733,539.57)	(1,514,346.97)		4.330000	ACT/360					0.00	0.00	52,011.86
CNE000000FH0	(683,700)	7.334650	1.050626	(733,539.57)	(1,566,377.58)	52,030.61	(525.000000)	1	(18.75)	(18.75)	100.00	0.00	0.00	0.00	52,011.86
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	5.523099	(15,632.02)	(69,348.03)		4.330000	ACT/360					0.00	0.00	33.76
CNE100003N19	(2,700)	7.334650	5.526644	(14,538.49)	(69,392.55)	44.51	(1,700.000000)	1	(5.63)	(10.75)	100.00	0.00	0.00	0.00	33.76

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	3.093535	(153,045.90)	(147,252.29)		4.330000	ACT/360					0.00	0.00	14,680.58
CNE100003QF4	(47,600)	7.334650	3.404482	(162,053.34)	(162,053.34)	14,801.05	(1,821.848700)	1	(57.96)	(120.48)	100.00	0.00	0.00	0.00	14,680.58
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(16,070)	CNY	4.069724	(59,157.01)	(65,400.46)		4.330000	ACT/360					0.00	0.00	(2,159.72)
CNE100000K31	(16,070)	7.334650	3.937066	(63,268.65)	(63,268.65)	(2,131.81)	(1,316.723700)	1	(14.03)	(27.91)	100.00	0.00	0.00	0.00	(2,159.72)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	(700)	CNY	0.970735	(29,067.61)	(679.51)		4.330000	ACT/360					437.46	0.00	394.04
CNE000000YL3	(31,100)	7.334650	0.000000	(30,191.42)	(653.53)	(25.98)	(1,750.000000)	1	(10.50)	(17.44)	100.00	0.00	(38.95)	0.00	394.04
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(85,964)	CNY	0.681696	(35,648.60)	(58,601.30)		4.330000	ACT/360					0.00	0.00	1,714.87
CNE000000016	(50,364)	7.334650	0.701601	(36,314.76)	(60,312.41)	1,711.11	(249.056800)	1	1.90	3.76	100.00	0.00	0.00	0.00	1,714.87
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(113,700)	CNY	2.744507	(312,827.53)	(312,050.47)		4.330000	ACT/360					0.00	0.00	9,153.14
CNE1000031H0	(108,500)	7.334650	2.825890	(306,635.33)	(321,303.66)	9,253.19	(1,087.304100)	1	(57.60)	(100.05)	100.00	0.00	0.00	0.00	9,153.14
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	(55,500)	CNY	1.190241	(62,869.51)	(66,058.37)		4.330000	ACT/360					0.00	0.00	791.44
CNE000000800	(55,500)	7.334650	1.205291	(66,893.66)	(66,893.66)	835.29	(1,672.522500)	1	(21.16)	(43.85)	100.00	0.00	0.00	0.00	791.51
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(302,400)	CNY	1.625163	(345,982.79)	(491,449.22)		4.330000	ACT/360					0.00	0.00	(27,059.48)
CNE100002RH0	(230,600)	7.334650	1.535988	(350,488.45)	(464,482.89)	(26,966.33)	(922.484800)	1	(46.50)	(93.15)	100.00	0.00	0.00	0.00	(27,059.48)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600581.SH	(67,600)	CNY	0.399474	(26,671.67)	(27,004.42)		4.330000	ACT/360					0.00	0.00	1,266.86
CNE000001C65	(65,500)	7.334650	0.418508	(27,457.26)	(28,291.12)	1,286.70	(1,764.656400)	1	(9.77)	(19.84)	100.00	0.00	0.00	0.00	1,266.86
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(46,109)	CNY	0.496275	(23,438.03)	(22,882.72)		4.330000	ACT/360					0.00	0.00	1,278.38
CNE000000QG9	(46,109)	7.334650	0.524397	(24,179.42)	(24,179.42)	1,296.70	(1,825.000000)	1	(8.97)	(18.32)	100.00	0.00	0.00	0.00	1,278.38
YAGEO CORP CMN															
2327.TW	(8,000)	TWD	17.215546	0.00	(137,724.37)		4.324369	ACT/360					0.00	0.00	560.83
TW0002327004	0	32.703000	17.285650	0.00	(138,285.20)	560.83	(250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	560.83
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(32,400)	CNY	2.193697	(76,443.55)	(71,075.78)		4.330000	ACT/360					127.11	0.00	3,732.19
CNE100002Z65	(34,300)	7.334650	2.306526	(79,113.84)	(74,731.44)	3,655.66	(1,610.860000)	1	(24.69)	(50.57)	100.00	0.00	(2.80)	0.00	3,732.19
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(50,735)	CNY	5.103175	(248,536.15)	(258,909.57)		4.330000	ACT/360					0.00	0.00	(3,053.81)
CNE100000L55	(50,735)	7.334650	5.045620	(255,989.55)	(255,989.55)	(2,920.02)	(1,408.682300)	1	(66.46)	(133.79)	100.00	0.00	0.00	0.00	(3,053.81)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002254.ZK	(280,985)	CNY	1.216145	(279,293.03)	(341,718.58)		4.330000	ACT/360					10,916.01	0.00	19,430.94
CNE100000C56	(225,600)	7.334650	1.247364	(289,598.21)	(350,490.52)	8,771.93	(1,550.398900)	1	(85.45)	(257.01)	100.00	0.00	(171.80)	0.00	19,420.58
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601933.SH	0	CNY	0.813945	(13,473.17)	0.00		4.330000	ACT/360					369.10	0.00	354.22
CNE100000XX9	(14,500)	7.334650	0.000000	(12,554.11)	0.00	0.00	(2,175.000000)	1	(6.63)	(14.88)	100.00	0.00	(20.68)	0.00	354.22
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600588.SH	(164,500)	CNY	1.377025	(228,601.70)	(226,520.69)		4.330000	ACT/360					0.00	0.00	13,084.83
CNE0000017Y6	(164,500)	7.334650	1.457350	(239,734.15)	(239,734.15)	13,213.46	(1,525.000000)	1	(68.00)	(128.63)	100.00	0.00	0.00	0.00	13,084.83
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002489.ZK	(132,800)	CNY	0.424015	(70,924.06)	(56,309.16)		4.330000	ACT/360					528.48	0.00	2,937.78
CNE100000VP9	(162,200)	7.334650	0.442460	(71,767.01)	(58,758.69)	2,449.53	(1,450.508600)	1	(19.94)	(40.23)	100.00	0.00	(9.10)	0.00	2,937.78
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600177.SH	(167,500)	CNY	1.158883	(198,209.95)	(194,112.88)		4.330000	ACT/360					0.00	0.00	9,202.56
CNE000000XR2	(167,500)	7.334650	1.214669	(203,457.03)	(203,457.03)	9,344.16	(1,747.134300)	1	(71.72)	(141.60)	100.00	0.00	0.00	0.00	9,199.65
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000538.ZK	(39,000)	CNY	7.850409	(309,356.74)	(306,165.94)		4.330000	ACT/360					0.00	0.00	13,057.48
CNE0000008X7	(39,000)	7.334650	8.186871	(319,287.97)	(319,287.97)	13,122.03	(809.487100)	1	(31.16)	(64.55)	100.00	0.00	0.00	0.00	13,057.48
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
000878.ZK	(3,700)	CNY	1.693332	(6,056.91)	(6,265.33)		4.330000	ACT/360					0.00	0.00	(108.15)
CNE000000W13	(3,700)	7.334650	1.664687	(6,159.34)	(6,159.34)	(105.99)	(1,075.000000)	1	(1.07)	(2.17)	100.00	0.00	0.00	0.00	(108.15)
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
000948.ZK	(13,100)	CNY	2.145978	(29,016.63)	(28,112.32)		4.330000	ACT/360					0.00	0.00	1,800.05
CNE0000010M6	(13,100)	7.334650	2.284676	(29,929.26)	(29,929.26)	1,816.94	(1,470.992300)	1	(8.26)	(16.89)	100.00	0.00	0.00	0.00	1,800.05
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002059.ZK	(409,951)	CNY	0.695330	(277,904.56)	(285,051.11)		4.330000	ACT/360					0.00	0.00	13,947.51
CNE000001NBS	(370,451)	7.334650	0.729883	(272,676.76)	(299,216.27)	14,165.17	(1,852.031000)	1	(110.17)	(217.65)	100.00	0.00	0.00	0.00	13,947.51
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
601877.SH	(50,500)	CNY	2.958560	(155,607.57)	(149,407.27)		4.330000	ACT/360					0.00	0.00	12,066.13
CNE100000KDB	(50,500)	7.334650	3.196908	(161,443.85)	(161,443.85)	12,036.59	(105.544500)	1	14.86	29.54	100.00	0.00	0.00	0.00	12,066.13
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300401.ZK	(22,600)	CNY	1.966011	(44,840.23)	(44,431.84)		4.330000	ACT/360					0.00	0.00	772.24
CNE100001XX7	(22,600)	7.334650	2.001994	(45,245.06)	(45,245.06)	813.22	(2,072.676900)	1	(20.37)	(40.98)	100.00	0.00	0.00	0.00	772.24
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002203.ZK	(21,900)	CNY	1.505184	(32,349.13)	(32,963.54)		4.330000	ACT/360					0.00	0.00	(825.48)
CNE1000008X5	(21,900)	7.334650	1.468038	(32,150.03)	(32,150.03)	(813.50)	(1,100.000000)	1	(6.02)	(11.97)	100.00	0.00	0.00	0.00	(825.48)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(134,900)	CNY	0.339485	(46,452.14)	(45,796.46)		4.330000	ACT/360					0.00	0.00	1,510.24
CNE000001G79	(134,900)	7.334650	0.350963	(47,344.91)	(47,344.91)	1,548.45	(1,903.650800)	1	(18.87)	(38.21)	100.00	0.00	0.00	0.00	1,510.24
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(55,061)	CNY	3.887029	(270,968.90)	(214,023.72)		4.330000	ACT/360					2,516.90	0.00	8,342.49
CNE100001VW3	(69,800)	7.334650	3.995794	(278,906.42)	(220,012.41)	5,988.69	(1,507.055800)	1	(79.89)	(163.10)	100.00	0.00	(60.69)	0.00	8,342.49
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(13,400)	CNY	2.118711	(36,224.79)	(28,390.72)		4.330000	ACT/360					603.71	0.00	2,376.99
CNE000001JL2	(16,600)	7.334650	2.253267	(37,404.23)	(30,193.78)	1,803.06	(1,895.783100)	1	(14.58)	(29.78)	100.00	0.00	(8.36)	0.00	2,376.99
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	(19,100)	CNY	3.443927	(34,675.50)	(65,779.01)		4.330000	ACT/360					0.00	0.00	(3,301.33)
CNE000000WQ6	(10,600)	7.334650	3.271766	(35,031.07)	(62,490.73)	(3,288.27)	(1,389.622600)	1	(9.17)	(13.06)	100.00	0.00	0.00	0.00	(3,301.33)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	(2,700)	CNY	2.364121	0.00	(6,383.13)		4.324369	ACT/360					0.00	0.00	(223.37)
CNE100003K12	0	7.334650	2.281391	0.00	(6,159.76)	(223.37)	(1,868.421053)	0	0.00	0.00	100.00	0.00	0.00	0.00	(223.37)
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300068.ZK	(4,500)	CNY	2.357304	0.00	(10,607.87)		4.330000	ACT/360					0.00	0.00	(604.64)
CNE100000NC4	0	7.334650	2.222938	0.00	(10,003.22)	(604.64)	(2,000.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(604.64)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(24,372)	CNY	3.936111	(95,342.52)	(95,930.91)		4.330000	ACT/360					281.42	0.00	1,646.01
CNE100003RM8	(21,976)	7.334650	3.992673	(87,971.18)	(97,309.43)	1,378.52	(745.407400)	1	(7.09)	(13.93)	100.00	0.00	(2.15)	0.00	1,646.01
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(489,400)	CNY	2.590444	(592,382.30)	(1,267,763.29)		4.330000	ACT/360					0.00	0.00	(13,277.56)
CNE100001B07	(232,700)	7.334650	2.563134	(596,505.71)	(1,254,397.56)	(13,365.73)	(125.000000)	1	51.18	88.17	100.00	0.00	0.00	0.00	(13,277.56)
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	(86,000)	CNY	0.344938	(30,201.22)	(29,664.67)		4.330000	ACT/360					0.00	0.00	268.04
CNE0000010Q7	(86,000)	7.334650	0.348232	(29,947.95)	(29,947.95)	283.28	(1,343.139500)	1	(7.67)	(15.24)	100.00	0.00	0.00	0.00	268.04
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600576.SH	(10,300)	CNY	0.958464	0.00	(9,872.18)		4.324369	ACT/360					0.00	0.00	175.69
CNE000001DJ9	0	7.334650	0.975521	0.00	(10,047.87)	175.69	(1,625.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	175.69
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	(25,000)	CNY	2.180063	(56,024.32)	(54,501.58)		4.330000	ACT/360					0.00	0.00	2,347.95
CNE1000034X1	(25,000)	7.334650	2.275117	(56,877.93)	(56,877.93)	2,376.35	(1,341.800000)	1	(14.04)	(28.40)	100.00	0.00	0.00	0.00	2,347.95
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	(800)	CNY	8.913854	(6,556.76)	(7,131.08)		4.330000	ACT/360					0.00	0.00	(853.48)
CNE1000049C3	(800)	7.334650	7.853661	(6,282.93)	(6,282.93)	(848.15)	(1,915.625000)	1	(2.73)	(5.32)	100.00	0.00	0.00	0.00	(853.48)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:49 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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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.)															
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600023.SH	(1,107,700)	CNY	0.722598	(829,759.69)	(800,421.29)		4.330000	ACT/360					18.72	0.00	55,803.79
CNE100001SP3	(1,108,100)	7.334650	0.772939	(856,493.71)	(856,184.53)	55,763.24	(393.263200)	1	12.37	21.83	100.00	0.00	0.02	0.00	55,803.79
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(22,300)	CNY	2.831764	(64,813.46)	(63,148.34)		4.330000	ACT/360					0.00	0.00	1,158.27
CNE000000F14	(22,300)	7.334650	2.885548	(64,347.72)	(64,347.72)	1,199.38	(1,577.242100)	1	(20.66)	(41.11)	100.00	0.00	0.00	0.00	1,158.27
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	(25,760)	CNY	17.499131	(52,726.76)	(450,777.61)		4.330000	ACT/360					218.22	0.00	(11,091.65)
CNE100001CY9	(3,160)	7.334650	17.061356	(53,298.86)	(439,500.54)	(11,277.07)	(962.658200)	1	(7.69)	(32.80)	100.00	0.00	(17.14)	0.00	(11,091.65)
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(88,800)	CNY	2.734963	(230,910.90)	(242,864.76)		4.330000	ACT/360					0.00	0.00	(8,274.28)
CNE100002TK0	(88,800)	7.334650	2.643834	(234,772.46)	(234,772.46)	(8,092.30)	(1,843.412100)	1	(90.00)	(181.98)	100.00	0.00	0.00	0.00	(8,274.28)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(75,900)	CNY	1.192968	(98,548.70)	(90,546.24)		4.330000	ACT/360					333.09	0.00	5,409.22
CNE0000006B7	(81,400)	7.334650	1.260464	(102,601.77)	(95,669.22)	5,122.97	(1,280.006100)	1	(22.70)	(46.84)	100.00	0.00	(6.13)	0.00	5,409.22
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(58,100)	CNY	1.141159	(67,598.14)	(66,301.32)		4.330000	ACT/360					5.12	0.00	2,953.24
CNE000000F30	(58,200)	7.334650	1.192183	(69,385.05)	(69,265.83)	2,964.51	(869.415800)	1	(7.98)	(16.39)	100.00	0.00	(0.05)	0.00	2,953.24
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(26,500)	CNY	0.753956	(20,097.02)	(19,979.82)		4.330000	ACT/360					0.00	0.00	306.80
CNE100001666	(26,500)	7.334650	0.766111	(20,301.94)	(20,301.94)	322.12	(1,800.000000)	1	(7.61)	(15.32)	100.00	0.00	0.00	0.00	306.80
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(101,600)	CNY	0.948921	(99,282.40)	(96,410.33)		4.330000	ACT/360					0.00	0.00	2,844.03
CNE000001527	(101,600)	7.334650	0.977189	(99,282.40)	(99,282.40)	2,872.08	(1,450.000000)	1	(28.05)	(28.05)	100.00	0.00	0.00	0.00	2,844.03
TOTAL Short				(60,857,419.17)	(65,289,421.79)	1,640,316.02							364,071.69	(7,546.70)	1,950,674.16
				(62,475,123.19)	(66,929,737.81)				(10,390.12)	(22,998.41)		(30,715.14)	(3,763.91)	0.00	1,950,784.79
TOTAL USD				3,268,704.66	2,098,606.51								319,653.87	(7,546.70)	(219,152.67)
				3,133,205.51	2,561,682.49	(463,075.98)			(19,199.63)	(45,015.42)		(30,715.14)	(5,774.98)	0.00	(219,042.05)

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