

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 13, 2025
Run Date: Jan 13, 2025 10:50 PM 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	48,884.13	13,975.84	8,632.96	98,328.51	0.00	(365.58)	169,821.45	0.615500	104,525.11	LONG	112,694,901.28	112,694,901.28	USD
HKD	(1,340,293.60)	(39,633.18)	(90,448.38)	328,867.56	0.00	(2,801.16)	(1,141,507.60)	0.128426	(146,598.98)	SHORT	(116,566,171.03)	116,566,171.03	USD
JPY	(38,574,404.81)	(2,266,337.99)	(646,890.75)	24,024,136.54	0.00	(40,810.22)	(17,463,497.01)	0.006337	(110,661.54)				
NZD	137,284.80	0.00	1,631.88	0.00	0.00	0.00	138,916.67	0.555760	77,204.33				
SGD	(74,590.04)	0.00	(2,243.37)	39,480.63	0.00	(932.95)	(37,352.79)	0.729155	(27,235.98)				
USD	(401,956.40)	(22,278.29)	(161,680.24)	656,804.92	0.00	(19,360.02)	70,890.00	1.000000	70,890.00				
GRAND TOTAL									(31,877.06)				

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	0	AUD	28.900000	0.00	0.00	0.00	0.000000	ACT/365					23,566.37	0.00	22,546.98
AU000000ANZ3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,019.40)	100.00	0.00	(1,019.40)	0.00	22,546.98
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES															
APA.AX	0	AUD	6.850000	23,424.20	0.00	0.00	4.335717	ACT/365					(386.48)	0.00	(408.14)
AU000000APA1	3,385	1.000000	0.000000	23,555.38	0.00	0.00	25.000000	1	(2.96)	(21.66)	100.00	0.00	(21.66)	0.00	(408.14)
ASX LIMITED CMN ORDINARY FULLY PAID															
ASX.AX	0	AUD	64.030000	0.00	0.00	0.00	0.000000	ACT/365					37.02	0.00	31.38
AU000000ASX7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.64)	100.00	0.00	(5.64)	0.00	31.38
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
BHP.AX	51,311	AUD	39.590000	2,368,020.27	2,031,402.49	34,817.82	4.335717	ACT/365					5,563.36	0.00	38,750.78
AU000000BHP4	60,301	1.000000	38.911436	2,347,230.04	1,996,584.67	34,817.82	25.000000	1	(295.04)	(1,630.40)	100.00	0.00	(308.69)	0.00	38,750.78
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	152.760000	0.00	0.00	0.00	0.000000	ACT/365					39,389.93	0.00	38,361.98
AU000000CBA7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,027.95)	100.00	0.00	(1,027.95)	0.00	38,361.98
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	22,112	AUD	34.100000	150,203.34	754,019.20	2,864.77	4.335717	ACT/365					578.30	0.00	3,324.41
AU000000CPU5	4,473	1.000000	33.970443	155,242.66	751,154.43	2,864.77	25.000000	1	(19.47)	(118.67)	100.00	0.00	(8.51)	0.00	3,324.41
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	45,756	AUD	17.980000	819,489.96	822,692.88	10,696.99	4.335717	ACT/365					835.06	0.00	11,044.90
AU000000FMG4	45,756	1.000000	17.746217	811,995.89	811,995.89	10,696.99	25.000000	1	(102.07)	(487.14)	100.00	0.00	(27.05)	0.00	11,044.90

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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	36.630000	0.00	0.00		0.000000	ACT/365					6,687.58	0.00	7,125.23
AU000000GMG2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(105.64)	100.00	543.30	(105.64)	0.00	7,122.03
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	0	AUD	225.580000	0.00	0.00		0.000000	ACT/365					14,503.95	0.00	14,103.68
AU000000MQG1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(400.27)	100.00	0.00	(400.27)	0.00	14,103.68
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
MPL.AX	45,245	AUD	3.770000	278,640.16	170,573.65		4.335717	ACT/365					13.40	0.00	(2,144.14)
AU000000MPL3	72,752	1.000000	3.811143	276,696.89	172,435.16	(1,861.51)	25.000000	1	(34.78)	(296.03)	100.00	0.00	(150.72)	0.00	(2,144.14)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	186,416	AUD	1.830000	381,821.25	341,141.28		4.335717	ACT/365					1,733.28	0.00	5,975.11
AU000000MGR9	203,638	1.000000	1.875404	381,896.50	349,605.25	(8,463.97)	25.000000	1	(47.98)	(726.74)	100.00	13,432.55	(251.08)	0.00	5,895.91
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	45,923	AUD	27.360000	1,395,119.57	1,256,453.28		4.335717	ACT/365					0.00	0.00	(66,100.97)
AU000000NWL7	45,877	1.000000	28.760983	1,319,425.01	1,320,790.63	(64,337.35)	25.000000	1	(166.29)	(1,763.62)	100.00	0.00	0.00	0.00	(66,100.97)
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	38,437	AUD	4.880000	249,796.91	187,572.56		4.335717	ACT/365					(2,110.15)	0.00	(5,755.49)
AU000000NHC7	51,293	1.000000	4.970449	255,918.96	191,049.15	(3,476.59)	25.000000	1	(32.11)	(168.75)	100.00	0.00	(56.13)	0.00	(5,755.49)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
PME.AX	1,135	AUD	254.010000	398,143.64	288,301.35		4.335717	ACT/365					5,010.37	0.00	4,563.49
AU000000PME8	1,478	1.000000	254.094737	374,358.18	288,397.53	(96.18)	25.000000	1	(47.20)	(350.70)	100.00	0.00	(113.22)	0.00	4,563.49
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	9.310000	0.00	0.00		0.000000	ACT/365					(249.24)	0.00	(254.93)
AU000000QAN2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.70)	100.00	0.00	(5.70)	0.00	(254.93)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
REA.AX	0	AUD	235.900000	0.00	0.00		0.000000	ACT/365					1,949.58	0.00	1,895.82
AU000000REA9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(53.76)	100.00	0.00	(53.76)	0.00	1,895.82
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	118.790000	287,049.25	0.00		4.335717	ACT/365					8,757.81	0.00	8,568.57
AU000000RIO1	2,465	1.000000	0.000000	283,962.87	0.00	0.00	25.000000	1	(35.70)	(189.25)	100.00	0.00	(200.47)	0.00	8,568.57
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
STO.AX	78,256	AUD	7.120000	617,547.00	557,182.72		4.335717	ACT/365					7,798.16	0.00	41,009.37
AU000000STO6	88,221	1.000000	6.683804	589,613.95	523,047.75	34,134.97	25.000000	1	(74.27)	(923.77)	100.00	0.00	(212.84)	0.00	41,009.37
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
SUN.AX	0	AUD	19.170000	0.00	0.00		0.000000	ACT/365					182.42	0.00	179.39
AU000000SUN6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	50,326	AUD	29.360000	1,484,293.48	1,477,571.36		4.335717	ACT/365					0.00	0.00	(90,255.73)
AU000000TNE8	48,922	1.000000	31.116110	1,524,432.93	1,565,949.35	(88,377.99)	25.000000	1	(191.25)	(1,877.74)	100.00	0.00	0.00	0.00	(90,255.73)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.580000	0.00	0.00		0.000000	ACT/365					(107.87)	0.00	(110.73)
AU000000TCL6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.86)	100.00	0.00	(2.86)	0.00	(110.73)
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID															
SOL.AX	0	AUD	32.870000	0.00	0.00		0.000000	ACT/365					(269.88)	0.00	(275.11)
AU000000SOL3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.23)	100.00	0.00	(5.23)	0.00	(275.11)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
WBC.AX	0	AUD	31.870000	0.00	0.00		0.000000	ACT/365					1,783.52	0.00	1,749.95
AU000000WBC1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(33.57)	100.00	0.00	(33.57)	0.00	1,749.95
TOTAL Long				8,453,549.03	7,886,910.77	(84,099.04)			(1,049.10)	(11,217.51)		13,975.84	(4,013.41)	0.00	33,925.81
				8,344,329.27	7,971,009.81									0.00	33,843.41
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(81,674)	AUD	11.520000	(780,375.18)	(940,884.48)		4.335717	ACT/365					0.00	0.00	(17,490.92)
AU000000AGL7	(69,801)	1.000000	11.294827	(788,038.47)	(922,493.66)	(18,390.82)	(25.000000)	1	88.26	899.90	100.00	0.00	0.00	0.00	(17,490.92)
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(31,145)	AUD	28.970000	(903,681.98)	(902,270.65)		4.335717	ACT/365					(311.28)	0.00	(19,274.07)
AU00000088338	(30,874)	1.000000	28.329437	(874,462.47)	(882,320.33)	(19,950.32)	(25.000000)	1	97.68	987.53	100.00	0.00	6.78	0.00	(19,274.07)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(36,252)	AUD	33.700000	(1,080,560.60)	(1,221,692.40)		4.335717	ACT/365					0.00	0.00	5,780.60
AU000000ANN9	(31,828)	1.000000	33.826166	(1,076,568.97)	(1,226,266.18)	4,573.78	(25.000000)	1	120.48	1,206.82	100.00	0.00	0.00	0.00	5,780.60
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(21,990)	AUD	2.740000	(61,791.90)	(60,252.60)		4.335717	ACT/365					0.00	0.00	819.70
AU000000APX3	(21,990)	1.000000	2.778104	(61,090.50)	(61,090.50)	837.90	(538.810800)	1	(1.86)	(18.20)	100.00	0.00	0.00	0.00	819.70
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	(4,228)	AUD	70.740000	(137,621.43)	(299,088.72)		4.335717	ACT/365					(1,598.64)	0.00	(2,198.61)
AU000000ALL7	(1,917)	1.000000	70.570133	(133,525.91)	(298,370.52)	(718.20)	(25.000000)	1	14.92	118.23	100.00	0.00	31.96	0.00	(2,198.61)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
BGL.AX	(19,037)	AUD	1.065000	(20,396.88)	(20,274.40)		4.335717	ACT/365					217.52	0.00	1,379.29
AU0000019374	(18,886)	1.000000	1.124584	(21,246.92)	(21,408.71)	1,134.30	(25.000000)	1	2.38	27.47	100.00	0.00	1.40	0.00	1,379.29
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
BXB.AX	(8,275)	AUD	19.280000	0.00	(159,542.00)		4.335717	ACT/365					0.00	0.00	912.94
AU000000BXB1	0	1.000000	19.390325	0.00	(160,454.94)	912.94	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	912.94

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
BRG.AX	(23,946)	AUD	34.830000	(863,492.76)	(834,039.18)		4.335717	ACT/365					(1,297.53)	0.00	13,160.08
AU000000BRG2	(23,946)	1.000000	35.387743	(847,394.90)	(847,394.90)	13,355.72	(25.000000)	1	94.74	1,101.89	100.00	0.00	64.88	0.00	13,160.08
CAR GROUP LTD CMN ORDINARY FULLY PAID															
CAR.AX	(1,267)	AUD	37.500000	(48,095.32)	(47,512.50)		4.335717	ACT/365					0.00	0.00	918.76
AU000000CAR3	(1,267)	1.000000	38.208026	(48,409.57)	(48,409.57)	897.07	(25.000000)	1	5.42	21.69	100.00	0.00	0.00	0.00	918.76
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	3.760000	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	0	0.00	(0.05)	100.00	0.00	(0.05)	0.00	412.26
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
COH.AX	(579)	AUD	302.240000	(62,266.70)	(174,996.96)		4.335717	ACT/365					(2,411.66)	0.00	(3,846.06)
AU000000COH5	(205)	1.000000	299.623384	(60,683.31)	(173,481.94)	(1,515.02)	(25.000000)	1	6.78	80.61	100.00	0.00	34.25	0.00	(3,846.06)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	152.760000	0.00	0.00		0.000000	ACT/365					(21,922.57)	0.00	(21,643.93)
AU000000CBA7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	278.64	100.00	0.00	278.64	0.00	(21,643.93)
CSL LIMITED CMN ORDINARY FULLY PAID															
CSL.AX	(480)	AUD	280.000000	0.00	(134,400.00)		4.335717	ACT/365					(10,056.37)	0.00	(6,897.71)
AU000000CSL8	0	1.000000	285.536996	0.00	(137,057.76)	2,657.76	(25.000000)	0	0.00	500.90	100.00	0.00	500.90	0.00	(6,897.71)
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
DEG.AX	(27,039)	AUD	1.945000	(51,644.49)	(52,590.86)		4.335717	ACT/365					(141.21)	0.00	(4,927.75)
AU000000DEG6	(27,039)	1.000000	1.765751	(47,744.15)	(47,744.15)	(4,846.70)	(25.000000)	1	5.32	60.16	100.00	0.00	1.94	0.00	(4,927.75)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	(363)	AUD	28.750000	(10,661.31)	(10,436.25)		4.335717	ACT/365					(12.84)	0.00	225.55
AU000000DMP0	(363)	1.000000	29.377618	(10,664.08)	(10,664.08)	227.83	(25.000000)	1	1.19	10.56	100.00	0.00	1.42	0.00	225.55
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	(260,270)	AUD	0.740000	(198,984.94)	(192,599.80)		4.335717	ACT/365					0.00	0.00	5,381.79
AU000000DRO2	(253,484)	1.000000	0.762862	(193,327.17)	(198,550.01)	5,950.21	(1,412.560700)	1	(54.04)	(568.43)	100.00	0.00	0.00	0.00	5,381.79
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
EDV.AX	(38,279)	AUD	4.120000	(170,166.60)	(157,709.48)		4.335717	ACT/365					1,593.58	0.00	4,084.32
AU0000154833	(41,004)	1.000000	4.179103	(171,526.64)	(159,971.87)	2,262.39	(25.000000)	1	19.21	228.35	100.00	0.00	108.81	0.00	4,084.32
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	(125,152)	AUD	2.750000	(328,660.20)	(344,168.00)		4.335717	ACT/365					0.00	0.00	(33,312.52)
AU000000GMD9	(121,726)	1.000000	2.480924	(301,128.92)	(310,492.66)	(33,675.34)	(25.000000)	1	33.52	362.82	100.00	0.00	0.00	0.00	(33,312.52)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
TLC.AX	(8,761)	AUD	4.860000	(119,543.77)	(42,578.46)		4.335717	ACT/365					3,383.26	0.00	5,032.00
AU0000219529	(24,347)	1.000000	5.036220	(122,382.50)	(44,122.32)	1,543.86	(25.000000)	1	13.72	104.87	100.00	0.00	83.68	0.00	5,032.00

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
LYC.AX	(10,857)	AUD	7.100000	(74,370.45)	(77,084.70)		4.335717	ACT/365					(275.12)	0.00	(7,190.84)
AU000000LYC6	(10,857)	1.000000	6.455162	(70,083.69)	(70,083.69)	(7,001.01)	(25.000000)	1	7.82	85.29	100.00	0.00	2.46	0.00	(7,190.84)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(6,752)	AUD	35.080000	(287,809.93)	(236,860.16)		4.335717	ACT/365					(2,314.17)	0.00	(6,771.24)
AU000000MIN4	(8,311)	1.000000	34.366903	(285,441.08)	(232,045.33)	(4,814.83)	(25.000000)	1	31.94	357.76	100.00	0.00	119.10	0.00	(6,771.24)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(26,612)	AUD	14.790000	(371,354.57)	(393,591.48)		4.335717	ACT/365					0.00	0.00	12,329.23
AU000000NXT8	(24,161)	1.000000	15.243364	(368,309.19)	(405,656.41)	12,064.93	(25.000000)	1	41.21	264.30	100.00	0.00	0.00	0.00	12,329.23
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	(5,189)	AUD	16.780000	0.00	(87,071.42)		4.335717	ACT/365					0.00	0.00	(984.59)
AU000000NST8	0	1.000000	16.590255	0.00	(86,086.83)	(984.59)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(984.59)
ORIGIN ENERGY LTD CMN N/RC BORAL LTD EFF 18FEB00															
ORG.AX	(81,478)	AUD	11.190000	(670,482.33)	(911,738.82)		4.335717	ACT/365					(1,928.48)	0.00	(20,156.08)
AU000000ORG5	(60,241)	1.000000	10.955925	(656,406.87)	(892,666.83)	(19,071.99)	(25.000000)	1	73.38	844.39	100.00	0.00	105.68	0.00	(20,156.08)
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	0	AUD	2.370000	(780,270.92)	0.00		4.335717	ACT/365					14,730.27	0.00	15,701.06
AU000000ORA8	(322,426)	1.000000	0.000000	(792,995.64)	0.00	0.00	(25.000000)	1	88.85	970.79	100.00	0.00	1,025.90	0.00	15,701.06
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
PDN.AX	0	AUD	8.180000	0.00	0.00		0.000000	ACT/365					(3,886.17)	0.00	(3,866.42)
AU000000PDN8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	19.75	100.00	0.00	19.75	0.00	(3,866.42)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
PLS.AX	(37,228)	AUD	2.200000	(103,687.36)	(81,901.60)		4.335717	ACT/365					(2.18)	0.00	653.04
AU000000PLS0	(46,289)	1.000000	2.215381	(102,337.09)	(82,474.21)	572.61	(50.000000)	1	10.74	82.61	100.00	0.00	23.95	0.00	653.04
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(13,855)	AUD	33.580000	(322,264.80)	(465,250.90)		4.335717	ACT/365					(84.57)	0.00	10,050.67
AU000000RHC8	(9,360)	1.000000	34.300783	(323,398.30)	(475,237.34)	9,986.44	(25.000000)	1	36.21	148.80	100.00	0.00	0.70	0.00	10,050.67
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	118.790000	0.00	0.00		0.000000	ACT/365					510.91	0.00	518.57
AU000000RIO1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	7.66	100.00	0.00	7.66	0.00	518.57
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SFR.AX	(39,402)	AUD	9.470000	(374,713.02)	(373,136.94)		4.335717	ACT/365					(64.69)	0.00	(7,086.18)
AU000000SFR8	(39,402)	1.000000	9.280054	(365,652.68)	(365,652.68)	(7,484.26)	(25.000000)	1	40.87	462.77	100.00	0.00	12.57	0.00	(7,086.18)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(50,248)	AUD	2.950000	(137,537.01)	(148,231.60)		4.335717	ACT/365					0.00	0.00	(12,438.94)
AU000000SIG5	(45,999)	1.000000	2.699883	(122,953.49)	(135,663.71)	(12,567.89)	(25.000000)	1	13.66	128.95	100.00	0.00	0.00	0.00	(12,438.94)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(32,653)	AUD	27.630000	(706,860.00)	(902,202.39)		4.335717	ACT/365					(3,886.72)	0.00	(5,016.01)
AU000000SHL7	(25,200)	1.000000	27.574475	(692,944.86)	(900,389.34)	(1,813.05)	(25.000000)	1	77.47	683.77	100.00	0.00	83.29	0.00	(5,016.01)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	0	AUD	3.370000	0.00	0.00		0.000000	ACT/365					215.82	0.00	220.07
AU000000S320	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	4.24	100.00	0.00	4.24	0.00	220.07
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
TLX.AX	(34,065)	AUD	24.020000	(802,068.75)	(818,241.30)		4.335717	ACT/365					(127.28)	0.00	20,401.89
AU000000TLX2	(33,075)	1.000000	24.592463	(813,964.85)	(837,742.26)	19,500.96	(25.000000)	1	91.19	1,028.22	100.00	0.00	26.17	0.00	20,401.89
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(199,745)	AUD	10.540000	(2,182,683.16)	(2,105,312.30)		4.335717	ACT/365					4,078.38	0.00	162,525.26
AU000000TWE9	(199,514)	1.000000	11.319169	(2,258,439.54)	(2,260,947.36)	155,635.06	(25.000000)	1	253.32	2,811.82	100.00	0.00	103.94	0.00	162,525.26
VENITA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID															
VNT.AX	(7,244)	AUD	3.600000	0.00	(26,078.40)		4.335717	ACT/365					0.00	0.00	36.42
AU0000184459	0	1.000000	3.605027	0.00	(26,114.82)	36.42	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	36.42
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
VEA.AX	(506,517)	AUD	2.670000	(1,365,140.82)	(1,352,400.39)		4.335717	ACT/365					(339.01)	0.00	(18,461.75)
AU0000016875	(503,742)	1.000000	2.631003	(1,325,245.34)	(1,332,647.61)	(19,752.78)	(25.000000)	1	148.07	1,630.04	100.00	0.00	7.16	0.00	(18,461.75)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	0	AUD	4.470000	(20,475.60)	0.00		4.335717	ACT/365					611.72	0.00	666.49
AU000000WEB7	(4,530)	1.000000	0.000000	(20,792.70)	0.00	0.00	(25.000000)	1	2.33	54.78	100.00	0.00	55.88	0.00	666.49
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID															
WHC.AX	(2,063)	AUD	6.050000	0.00	(12,481.15)		4.335717	ACT/365					0.00	0.00	(114.41)
AU000000WHC8	0	1.000000	5.994541	0.00	(12,366.74)	(114.41)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(114.41)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	(197)	AUD	121.020000	(162,333.60)	(23,840.94)		4.335717	ACT/365					1,086.90	0.00	2,299.68
AU000000WTC3	(1,290)	1.000000	126.503577	(162,449.25)	(24,921.20)	1,080.26	(25.000000)	1	18.18	132.52	100.00	0.00	124.17	0.00	2,299.68
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID															
WDS.AX	0	AUD	25.770000	0.00	0.00		0.000000	ACT/365					(1,119.44)	0.00	(1,109.59)
AU0000224040	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	9.85	100.00	0.00	9.85	0.00	(1,109.59)
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
WOW.AX	(85,302)	AUD	30.100000	(3,200,130.51)	(2,567,590.20)		4.335717	ACT/365					8,013.53	0.00	47,423.98
AU000000WOW2	(104,477)	1.000000	30.518887	(3,187,967.86)	(2,603,322.11)	35,731.91	(25.000000)	1	356.77	3,678.54	100.00	0.00	800.09	0.00	47,423.98
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(30,234)	AUD	13.760000	(251,148.66)	(416,019.84)		4.335717	ACT/365					(12.27)	0.00	(662.46)
AU000000WOR2	(18,186)	1.000000	13.729963	(249,287.07)	(415,111.70)	(908.14)	(25.000000)	1	27.89	257.94	100.00	0.00	0.65	0.00	(662.46)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIPAX	(254,786)	AUD	2.940000	(748,207.84)	(749,070.84)		4.335717	ACT/365					0.00	0.00	18,412.07
AU0000218307	(246,121)	1.000000	3.009196	(740,981.12)	(766,700.99)	17,630.15	(25.000000)	1	82.89	781.92	100.00	0.00	0.00	0.00	18,412.07
TOTAL Short				(17,399,483.39)	(17,343,142.11)								(16,938.01)	0.00	135,895.64
				(17,297,845.13)	(17,476,125.28)	132,983.17			1,850.53	19,850.47		0.00	3,647.82	0.00	135,895.64
TOTAL AUD				(8,945,934.36)	(9,456,231.34)				801.43	8,632.96		13,975.84	98,328.51	0.00	169,821.45
				(8,953,515.86)	(9,505,115.47)	48,884.13							(365.58)	0.00	169,739.05
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	0	HKD	52.150000	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	0	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	78.100000	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	0	0.00	(1,064.31)	100.00	0.00	(1,064.31)	0.00	(8,612.46)
BOC HONG KONG (HOLDINGS) LTD CMN															
2388.HK	169,000	HKD	24.450000	4,148,950.00	4,132,050.00		3.537200	ACT/365					0.00	0.00	(89,781.80)
HK2388011192	169,000	1.000000	24.950000	4,216,550.00	4,216,550.00	(84,500.00)	30.000000	1	(442.73)	(5,281.80)	100.00	0.00	0.00	0.00	(89,781.80)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	536,000	HKD	3.580000	1,983,200.00	1,918,880.00		3.537200	ACT/365					0.00	31,920.00	(131,480.06)
KYG126521064	536,000	1.000000	3.880000	2,079,680.00	2,079,680.00	(160,800.00)	30.000000	1	(217.84)	(2,600.06)	100.00	31,920.00	0.00	0.00	(131,559.70)
CHINA CINDA ASSET MANAGEMENT C'O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.060000	119,900.00	116,600.00		3.537200	ACT/365					0.00	0.00	(23,274.05)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(23,100.00)	30.000000	1	(14.52)	(174.05)	90.00	0.00	0.00	0.00	(23,274.05)
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	1,396,000	HKD	5.880000	8,306,200.00	8,208,480.00		3.537200	ACT/365					0.00	0.00	(209,980.54)
CNE1000002H1	1,396,000	1.000000	6.026039	8,412,350.72	8,412,350.72	(203,870.72)	30.000000	1	(883.51)	(6,109.83)	90.00	0.00	0.00	0.00	(209,980.54)
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.070000	1,313,180.00	1,287,780.00		3.537200	ACT/365					0.00	0.00	(98,249.25)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(96,520.00)	30.000000	1	(144.95)	(1,729.25)	100.00	0.00	0.00	0.00	(98,249.25)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	6.440000	122,285.00	119,140.00		3.537200	ACT/365					0.00	0.00	(10,675.78)
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	(12,025.00)	30.000000	1	(13.72)	(163.81)	90.00	1,513.04	0.00	0.00	(10,679.55)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	11.740000	4,784.00	4,696.00		3.537200	ACT/365					0.00	0.00	(438.41)
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	(432.00)	30.000000	1	(0.54)	(6.41)	90.00	0.00	0.00	0.00	(438.41)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	13.000000	2,822,200.00	2,678,000.00		3.537200	ACT/365					0.00	0.00	(349,859.30)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(346,080.00)	30.000000	1	(316.26)	(3,779.30)	90.00	0.00	0.00	0.00	(349,859.30)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	24.200000	4,880.00	4,840.00		3.537200	ACT/365					0.00	0.00	(206.31)
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	(200.00)	30.000000	1	(0.53)	(6.31)	100.00	0.00	0.00	0.00	(206.31)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	5.580000	5,790.00	5,580.00		3.537200	ACT/365					0.00	0.00	(868.04)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(860.00)	30.000000	1	(0.67)	(8.04)	90.00	0.00	0.00	0.00	(868.04)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	49,000	HKD	15.160000	737,840.00	742,840.00		3.537200	ACT/365					0.00	0.00	(76,431.55)
KYG210961051	46,000	1.000000	16.706737	771,770.28	818,630.10	(75,790.10)	30.000000	1	(80.86)	(641.45)	100.00	0.00	0.00	0.00	(76,431.55)
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	12.820000	6,563,360.00	6,512,560.00		3.537200	ACT/365					0.00	0.00	(526,951.32)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(518,160.00)	30.000000	1	(735.29)	(8,791.32)	100.00	0.00	0.00	0.00	(526,951.32)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	21.850000	4,550.00	4,370.00		3.537200	ACT/365					0.00	0.00	(676.29)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(670.00)	30.000000	1	(0.53)	(6.29)	90.00	0.00	0.00	0.00	(676.29)
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H															
0788.HK	1,678,000	HKD	1.080000	1,879,360.00	1,812,240.00		3.537200	ACT/365					0.00	0.00	(71,622.37)
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	(69,398.45)	30.000000	1	(197.80)	(2,223.92)	90.00	0.00	0.00	0.00	(71,622.37)
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	4.830000	4,437.00	4,347.00		3.537200	ACT/365					0.00	0.00	(419.95)
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	(414.00)	30.000000	1	(0.50)	(5.95)	90.00	0.00	0.00	0.00	(419.95)
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	19.440000	761,280.00	758,160.00		3.537200	ACT/365					0.00	0.00	(75,529.21)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(74,490.00)	30.000000	1	(86.95)	(1,039.21)	90.00	0.00	0.00	0.00	(75,529.21)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	54.050000	167,550.00	162,150.00		3.537200	ACT/365					0.00	0.00	(11,316.81)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(11,100.00)	30.000000	1	(18.17)	(216.81)	100.00	0.00	0.00	0.00	(11,316.81)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.700000	4,790.00	4,700.00		3.537200	ACT/365					0.00	0.00	(316.27)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(310.00)	30.000000	1	(0.52)	(6.27)	90.00	0.00	0.00	0.00	(316.27)
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	285,000	HKD	13.580000	3,978,600.00	3,870,300.00		3.537200	ACT/365					0.00	0.00	(305,029.28)
KYG3777B1032	285,000	1.000000	14.633943	4,170,673.65	4,170,673.65	(300,373.65)	30.000000	1	(436.88)	(4,655.63)	100.00	0.00	0.00	0.00	(305,029.28)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	10.200000	0.00	0.00		0.000000	ACT/365					(2,917.79)	0.00	(2,943.78)
CNE100002FK9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(25.99)	90.00	0.00	(25.99)	0.00	(2,943.78)
HANG LUNG PROPERTIES LIMITED CMN															
0101.HK	88,000	HKD	5.900000	535,040.00	519,200.00		3.537200	ACT/365					0.00	0.00	(28,983.15)
HK0101000591	88,000	1.000000	6.221791	547,517.59	547,517.59	(28,317.59)	30.000000	1	(57.46)	(665.56)	100.00	0.00	0.00	0.00	(28,983.15)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	400	HKD	275.400000	112,800.00	110,160.00		3.537200	ACT/365					(32,730.39)	0.00	(36,649.81)
HK0388045442	400	1.000000	283.740176	113,496.07	113,496.07	(3,336.07)	30.000000	1	(11.93)	(583.36)	100.00	0.00	(533.49)	0.00	(36,649.81)
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	6.230000	8,988.00	8,722.00		3.537200	ACT/365					0.00	0.00	129.27
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	140.00	30.000000	1	(0.91)	(10.73)	100.00	0.00	0.00	0.00	129.27
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	11.760000	1,208.00	1,176.00		3.537200	ACT/365					0.00	0.00	(105.60)
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	(104.00)	30.000000	1	(0.13)	(1.60)	100.00	0.00	0.00	0.00	(105.60)
JD.COM, INC. CMN															
9618.HK	150	HKD	129.000000	19,980.00	19,350.00		3.537200	ACT/365					0.00	0.00	(1,075.55)
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	(1,050.00)	30.000000	1	(2.14)	(25.55)	100.00	0.00	0.00	0.00	(1,075.55)
JJUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	2.710000	2,840.00	2,710.00		3.537200	ACT/365					0.00	0.00	(724.27)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(720.00)	30.000000	1	(0.36)	(4.27)	90.00	0.00	0.00	0.00	(724.27)
KINGSOFT CORPORATION LTD CMN															
3888.HK	193,000	HKD	32.850000	6,217,800.00	6,340,050.00		3.537200	ACT/365					0.00	0.00	(155,799.01)
KYG5264Y1089	192,800	1.000000	33.615910	6,481,412.88	6,487,870.65	(147,820.65)	30.000000	1	(679.22)	(7,978.35)	100.00	0.00	0.00	0.00	(155,799.01)
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	10,000	HKD	7.520000	77,700.00	75,200.00		3.537200	ACT/365					0.00	0.00	(7,627.48)
BMG5320C1082	10,000	1.000000	8.274186	82,741.86	82,741.86	(7,541.86)	30.000000	1	(8.66)	(85.61)	100.00	0.00	0.00	0.00	(7,627.48)
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	45.300000	48,600.00	45,300.00		3.537200	ACT/365					0.00	0.00	(1,809.10)
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	(1,750.00)	30.000000	1	(4.96)	(59.10)	100.00	0.00	0.00	0.00	(1,809.10)
MTR CORP LTD CMN															
0066.HK	16,000	HKD	24.150000	353,500.00	386,400.00		3.537200	ACT/365					0.00	0.00	(18,831.45)
HK0066009694	14,000	1.000000	25.321728	354,500.46	405,147.65	(18,747.65)	30.000000	1	(37.26)	(83.79)	100.00	0.00	0.00	0.00	(18,831.45)
NETEASE, INC. CMN															
9999.HK	300	HKD	148.600000	43,410.00	44,580.00		3.537200	ACT/365					0.00	0.00	3,007.94
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	3,060.00	30.000000	1	(4.38)	(52.06)	100.00	0.00	0.00	0.00	3,007.94

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	21.400000	1,860,360.00	1,793,320.00		3.537200	ACT/365					0.00	0.00	(186,830.77)
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	(184,360.00)	30.000000	1	(206.95)	(2,470.77)	90.00	0.00	0.00	0.00	(186,830.77)
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	109.600000	3,672,000.00	3,726,400.00		3.537200	ACT/365					0.00	0.00	(191,899.86)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(187,000.00)	30.000000	1	(409.43)	(4,899.86)	100.00	0.00	0.00	0.00	(191,899.86)
PEOPLE'S INSURANCE COMPANY (GR'OU)P OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.610000	4,117,740.00	4,050,420.00		3.537200	ACT/365					0.00	70,677.62	(226,468.03)
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	(291,720.00)	30.000000	1	(454.64)	(5,425.65)	90.00	70,677.62	0.00	0.00	(226,644.36)
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	12.580000	1,304.00	1,258.00		3.537200	ACT/365					0.00	0.00	(153.76)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	(152.00)	30.000000	1	(0.15)	(1.76)	90.00	0.00	0.00	0.00	(153.76)
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	11.780000	1,340,960.00	1,366,480.00		3.537200	ACT/365					0.00	0.00	(57,458.14)
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	(55,680.00)	30.000000	1	(148.84)	(1,778.14)	90.00	0.00	0.00	0.00	(57,458.14)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	40.950000	64,200.00	61,425.00		3.537200	ACT/365					0.00	0.00	(7,736.31)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(7,650.00)	30.000000	1	(7.22)	(86.31)	90.00	0.00	0.00	0.00	(7,736.31)
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	51.300000	1,835,750.00	1,795,500.00		3.537200	ACT/365					0.00	0.00	(103,874.07)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(101,500.00)	30.000000	1	(198.93)	(2,374.07)	100.00	0.00	0.00	0.00	(103,874.07)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	291,000	HKD	19.880000	5,732,700.00	5,785,080.00		3.537200	ACT/365					0.00	0.00	(246,163.36)
KYG8187G1055	291,000	1.000000	20.700000	6,023,700.00	6,023,700.00	(238,620.00)	30.000000	1	(630.87)	(7,543.36)	100.00	0.00	0.00	0.00	(246,163.36)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	19,000	HKD	70.100000	1,317,200.00	1,331,900.00		3.537200	ACT/365					0.00	0.00	(86,746.47)
HK0016000132	18,500	1.000000	74.574642	1,381,025.00	1,416,918.20	(85,018.20)	30.000000	1	(144.66)	(1,728.27)	100.00	0.00	0.00	0.00	(86,746.47)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	41,500	HKD	97.700000	4,766,400.00	4,054,550.00		3.537200	ACT/365					(164,788.11)	0.00	(363,360.21)
HK0669013440	48,000	1.000000	102.255513	4,909,853.80	4,243,603.80	(189,053.80)	30.000000	1	(514.99)	(9,518.30)	100.00	0.00	(4,549.57)	0.00	(363,360.21)
TENCENT HOLDINGS LIMITED CMN															
0700.HK	4,000	HKD	366.000000	0.00	1,464,000.00		3.527995	ACT/365					0.00	0.00	(10,535.14)
KYG875721634	0	1.000000	368.633786	0.00	1,474,535.14	(10,535.14)	30.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(10,535.14)
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	10.940000	1,523,200.00	1,487,840.00		3.537200	ACT/365					0.00	0.00	109,794.98
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	111,520.00	30.000000	1	(145.90)	(1,725.02)	100.00	0.00	0.00	0.00	109,794.98

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	110,000	HKD	2.730000	256,680.00	300,300.00		3.537200	ACT/365					0.00	0.00	(21,236.06)
KYG8924B1041	92,000	1.000000	2.920490	271,076.02	321,253.93	(20,953.94)	30.000000	1	(28.38)	(282.13)	100.00	0.00	0.00	0.00	(21,236.06)
WH GROUP LIMITED CMN															
0288.HK	1,024,500	HKD	5.800000	6,092,775.00	5,942,100.00		3.537200	ACT/365					(3,536.00)	0.00	(226,518.98)
KYG960071028	1,041,500	1.000000	6.010000	6,259,415.00	6,157,245.00	(215,145.00)	30.000000	1	(656.67)	(7,837.98)	100.00	0.00	(138.63)	0.00	(226,518.98)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	34,000	HKD	18.520000	639,200.00	629,680.00		3.537200	ACT/365					0.00	0.00	(46,404.82)
KYG9593A1040	34,000	1.000000	19.860000	675,240.00	675,240.00	(45,560.00)	30.000000	1	(70.69)	(844.82)	100.00	0.00	0.00	0.00	(46,404.82)
WUXI APPTCE CO., LTD. CMN CLASS H															
2359.HK	500	HKD	52.000000	26,375.00	26,000.00		3.537200	ACT/365					0.00	0.00	(2,285.25)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(2,250.00)	30.000000	1	(2.95)	(35.25)	90.00	0.00	0.00	0.00	(2,285.25)
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	16,500	HKD	15.460000	264,330.00	255,090.00		3.537200	ACT/365					0.00	0.00	(31,750.54)
BMG988031446	16,500	1.000000	17.363043	286,490.21	286,490.21	(31,400.21)	30.000000	1	(29.94)	(350.33)	100.00	0.00	0.00	0.00	(31,750.54)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	23.200000	9,480.00	9,280.00		3.537200	ACT/365					0.00	0.00	(472.15)
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	(460.00)	30.000000	1	(1.02)	(12.15)	90.00	0.00	0.00	0.00	(472.15)
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	140.400000	196,965.00	189,540.00		3.537200	ACT/365					0.00	0.00	(14,970.70)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(14,715.00)	30.000000	1	(21.41)	(255.70)	100.00	0.00	0.00	0.00	(14,970.70)
TOTAL Long				74,072,621.00	74,170,724.00	(3,755,535.04)			(8,073.77)	(99,352.01)		104,110.65	(358,780.47)	102,597.62	(4,109,556.87)
				77,030,108.01	77,926,259.04								(10,408.17)	0.00	(4,109,816.61)
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	55.400000	(791,000.00)	(775,600.00)		3.537200	ACT/365					0.00	0.00	74,880.91
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	74,200.00	(125.000000)	1	55.26	680.91	100.00	0.00	0.00	0.00	74,880.91
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(41,200)	HKD	78.100000	(8,317,920.00)	(3,217,720.00)		3.537200	ACT/365					217,121.19	0.00	376,379.61
KYG017191142	(103,200)	1.000000	81.848967	(8,480,660.53)	(3,372,177.45)	154,457.45	(30.000000)	1	753.49	4,800.98	100.00	0.00	3,329.47	0.00	376,379.61
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(160,000)	HKD	3.250000	(513,500.00)	(520,000.00)		3.537200	ACT/365					0.00	0.00	(4,406.37)
BMG0171K1018	(158,000)	1.000000	3.220992	(509,079.49)	(515,358.74)	(4,641.26)	(150.000000)	1	28.23	234.89	100.00	0.00	0.00	0.00	(4,406.37)
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,360,000)	HKD	0.500000	(652,800.00)	(680,000.00)		3.537200	ACT/365					0.00	0.00	(36,497.63)
BMG0171W1055	(1,360,000)	1.000000	0.472714	(642,890.73)	(642,890.73)	(37,109.27)	(30.000000)	1	56.94	611.64	100.00	0.00	0.00	0.00	(36,497.63)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
BAIDU, INC. CMN															
9888.HK	(5,850)	HKD	75.900000	(461,272.50)	(444,015.00)		3.537200	ACT/365					0.00	0.00	40,299.79
KYG070341048	(5,850)	1.000000	82.700000	(483,795.00)	(483,795.00)	39,780.00	(30.000000)	1	43.09	519.79	100.00	0.00	0.00	0.00	40,299.79
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	(52,000)	HKD	6.100000	(321,880.00)	(317,200.00)		3.537200	ACT/365					0.00	0.00	15,436.84
CNE100000205	(52,000)	1.000000	6.390000	(332,280.00)	(332,280.00)	15,080.00	(30.000000)	1	29.56	356.84	100.00	0.00	0.00	0.00	15,436.84
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	6.980000	(164,020.00)	(164,728.00)		3.537200	ACT/365					0.00	0.00	6,835.35
KYG1674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	6,702.62	(30.000000)	1	15.27	132.73	100.00	0.00	0.00	0.00	6,835.35
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.170000	(997,920.00)	(977,130.00)		3.537200	ACT/365					0.00	0.00	38,889.69
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	37,800.00	(30.000000)	1	90.15	1,089.69	100.00	0.00	0.00	0.00	38,889.69
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.230000	(115,024.00)	(113,386.00)		3.537200	ACT/365					0.00	0.00	4,458.48
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	7,096.21	(30.000000)	1	10.73	92.28	100.00	(2,730.00)	0.00	0.00	4,472.94
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	11.420000	(501,990.00)	(496,770.00)		3.537200	ACT/365					0.00	0.00	15,340.24
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	14,790.00	(30.000000)	1	45.45	550.24	100.00	0.00	0.00	0.00	15,340.24
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.380000	(1,580,100.00)	(1,548,040.00)		3.537200	ACT/365					0.00	0.00	29,170.01
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	27,480.00	(30.000000)	1	139.70	1,690.01	100.00	0.00	0.00	0.00	29,170.01
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.050000	(395,920.00)	(394,800.00)		3.537200	ACT/365					0.00	0.00	(137.91)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(560.00)	(30.000000)	1	34.95	422.09	100.00	0.00	0.00	0.00	(137.91)
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(21,000)	HKD	12.080000	(254,940.00)	(253,680.00)		3.537200	ACT/365					0.00	0.00	4,027.04
HK0688002218	(21,000)	1.000000	12.262489	(257,512.28)	(257,512.28)	3,832.28	(30.000000)	1	22.86	194.76	100.00	0.00	0.00	0.00	4,027.04
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.850000	(1,567,550.00)	(1,524,750.00)		3.537200	ACT/365					0.00	0.00	107,263.21
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	106,023.09	(30.000000)	1	145.15	1,240.11	100.00	0.00	0.00	0.00	107,263.21
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.600000	(103,040.00)	(100,800.00)		3.537200	ACT/365					0.00	0.00	10,199.31
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	10,080.00	(30.000000)	1	9.90	119.31	100.00	0.00	0.00	0.00	10,199.31
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(31,000)	HKD	23.050000	(720,750.00)	(714,550.00)		3.537200	ACT/365					0.00	0.00	50,650.60
HK0291001490	(31,000)	1.000000	24.664511	(764,599.85)	(764,599.85)	50,049.85	(30.000000)	1	68.17	600.75	100.00	0.00	0.00	0.00	50,650.60

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(9,500)	HKD	22.000000	(207,575.00)	(209,000.00)		3.537200	ACT/365					0.00	0.00	4,125.23
KYG2108Y1052	(9,500)	1.000000	22.416295	(212,954.81)	(212,954.81)	3,954.81	(30.000000)	1	18.93	170.43	100.00	0.00	0.00	0.00	4,125.23
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,572,000)	HKD	2.500000	(8,930,000.00)	(8,930,000.00)		3.537200	ACT/365					0.00	0.00	(172,290.82)
BMG4404N1149	(3,572,000)	1.000000	2.451846	(8,757,994.68)	(8,757,994.68)	(172,005.32)	(392.805100)	1	(112.29)	(285.50)	100.00	0.00	0.00	0.00	(172,290.82)
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.550000	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	(1,000)	HKD	8.320000	(8,370.00)	(8,320.00)		3.537200	ACT/365					230,699.04	0.00	233,497.17
HK0267001375	(1,000)	1.000000	9.210000	(9,210.00)	(9,210.00)	890.00	(30.000000)	1	0.82	1,908.12	100.00	0.00	1,898.20	0.00	233,497.17
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	0	HKD	31.200000	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	0	0.00	3.11	100.00	0.00	3.11	0.00	161.52
CLP HOLDINGS LIMITED CMN															
0002.HK	(27,500)	HKD	63.450000	(316,500.00)	(1,744,875.00)		3.537200	ACT/365					0.00	0.00	(6,091.98)
HK0002007356	(5,000)	1.000000	63.219438	(321,426.54)	(1,738,534.55)	(6,340.45)	(30.000000)	1	28.55	248.47	100.00	0.00	0.00	0.00	(6,091.98)
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	19.540000	(79,120.00)	(78,160.00)		3.537200	ACT/365					0.00	0.00	1,445.45
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	1,360.00	(30.000000)	1	7.06	85.45	100.00	0.00	0.00	0.00	1,445.45
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	26.100000	(645,600.00)	(626,400.00)		3.537200	ACT/365					0.00	0.00	50,630.88
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	52,800.00	(1,500.000000)	1	(199.49)	(2,169.12)	100.00	0.00	0.00	0.00	50,630.88
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	8.000000	(531,840.00)	(512,000.00)		3.537200	ACT/365					0.00	0.00	6,462.33
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	5,940.25	(30.000000)	1	45.82	522.07	100.00	0.00	0.00	0.00	6,462.33
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	15.800000	0.00	0.00		0.000000	ACT/365					2,933.61	0.00	2,914.93
KYG5313A1013	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(18.68)	100.00	0.00	(18.68)	0.00	2,914.93
EVEREST MEDICINES LIMITED CMN															
1952.HK	(16,000)	HKD	39.450000	(697,600.00)	(631,200.00)		3.537200	ACT/365					0.00	0.00	142,803.36
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	144,281.91	(1,056.250000)	1	(126.72)	(1,478.55)	100.00	0.00	0.00	0.00	142,803.36
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	11.140000	(72,360.00)	(66,840.00)		3.537200	ACT/365					0.00	0.00	(1,554.34)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(1,320.00)	(1,475.000000)	1	(22.89)	(234.34)	100.00	0.00	0.00	0.00	(1,554.34)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	(122,000)	HKD	32.050000	(2,676,000.00)	(3,910,100.00)		3.537200	ACT/365					0.00	0.00	134,909.98
HK0027032686	(80,000)	1.000000	33.151097	(2,665,476.10)	(4,044,433.78)	134,333.78	(30.000000)	1	236.32	576.20	100.00	0.00	0.00	0.00	134,909.98
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	(6,000)	HKD	20.350000	(123,000.00)	(122,100.00)		3.537200	ACT/365					0.00	0.00	(1,652.22)
CNE1000031W9	(6,000)	1.000000	20.100000	(120,600.00)	(120,600.00)	(1,500.00)	(800.000000)	1	(15.27)	(152.22)	100.00	0.00	0.00	0.00	(1,652.22)
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	48.750000	(389,340.00)	(409,500.00)		3.537200	ACT/365					0.00	0.00	10,111.19
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	9,660.00	(30.000000)	1	37.42	451.19	100.00	0.00	0.00	0.00	10,111.19
HAIDILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	0	HKD	13.800000	0.00	0.00		0.000000	ACT/365					24,692.76	0.00	24,961.05
KYG4290A1013	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	268.29	100.00	0.00	268.29	0.00	24,961.05
HANG SENG BANK (ORD) CMN															
0011.HK	0	HKD	91.550000	0.00	0.00		0.000000	ACT/365					10,367.39	0.00	10,524.72
HK0011000095	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	157.33	100.00	0.00	157.33	0.00	10,524.72
HENGAN INTL GROUP CO LTD CMN															
1044.HK	(24,000)	HKD	20.000000	(496,800.00)	(480,000.00)		3.537200	ACT/365					0.00	0.00	59,379.78
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	58,800.00	(30.000000)	1	48.13	579.78	100.00	0.00	0.00	0.00	59,379.78
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	26.300000	(110,400.00)	(105,200.00)		3.537200	ACT/365					0.00	0.00	(6,895.30)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(7,000.00)	(30.000000)	1	8.61	104.70	100.00	0.00	0.00	0.00	(6,895.30)
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	21.550000	(369,900.00)	(387,900.00)		3.537200	ACT/365					0.00	0.00	2,035.59
HK0000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	1,800.00	(194.444400)	1	18.06	235.59	100.00	0.00	0.00	0.00	2,035.59
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.710000	(253,640.00)	(252,280.00)		3.537200	ACT/365					0.00	0.00	19,758.99
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	19,720.00	(355.147000)	1	1.68	38.99	100.00	0.00	0.00	0.00	19,758.99
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(64,000)	HKD	3.880000	(256,000.00)	(248,320.00)		3.537200	ACT/365					0.00	0.00	25,894.65
CNE1000006Z4	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	25,600.00	(30.000000)	1	24.44	294.65	100.00	0.00	0.00	0.00	25,894.65
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	4.850000	0.00	0.00		0.000000	ACT/365					130,704.06	0.00	73,402.80
CNE1000003G1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	777.57	100.00	(58,078.83)	777.57	0.00	73,547.70
INNOVENT BIOLOGICS INC CMN															
1801.HK	(34,000)	HKD	33.850000	(1,125,400.00)	(1,150,900.00)		3.537200	ACT/365					0.00	0.00	94,839.10
KYG4818G1010	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	93,500.00	(30.000000)	1	111.34	1,339.10	100.00	0.00	0.00	0.00	94,839.10

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(36,150)	HKD	27.550000	(1,026,660.00)	(995,932.50)		3.537200	ACT/365					0.00	0.00	20,973.22
KYG5074A1004	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	19,882.50	(30.000000)	1	90.00	1,090.72	100.00	0.00	0.00	0.00	20,973.22
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(118,000)	HKD	5.060000	(697,380.00)	(597,080.00)		3.537200	ACT/365					0.00	0.00	97,427.14
KYG5264S1012	(118,000)	1.000000	5.891668	(695,216.81)	(695,216.81)	98,136.81	(800.847400)	1	(85.64)	(709.67)	100.00	0.00	0.00	0.00	97,427.14
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	(18,000)	HKD	48.000000	(882,000.00)	(864,000.00)		3.537200	ACT/365					0.00	0.00	10,917.12
KYG6470A1168	(18,000)	1.000000	48.560784	(874,094.12)	(874,094.12)	10,094.12	(30.000000)	1	77.46	823.00	100.00	0.00	0.00	0.00	10,917.12
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(102,977)	HKD	6.190000	(631,106.25)	(637,427.63)		3.537200	ACT/365					0.00	0.00	(176,941.15)
KYG711391022	(100,977)	1.000000	5.298081	(533,200.00)	(545,580.45)	(91,847.18)	(1,650.000000)	1	(233.62)	(2,158.97)	100.00	(82,935.00)	0.00	0.00	(176,734.24)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.430000	(501,760.00)	(496,160.00)		3.537200	ACT/365					0.00	0.00	17,350.46
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	16,800.00	(30.000000)	1	45.59	550.46	100.00	0.00	0.00	0.00	17,350.46
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	13.560000	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	0	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	8.710000	(201,960.00)	(191,620.00)		3.537200	ACT/365					0.00	0.00	15,058.08
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	16,762.69	(3,306.818100)	1	(162.78)	(1,704.61)	100.00	0.00	0.00	0.00	15,058.08
SHENZHOU INTL GROUP LTD CMN															
2313.HK	0	HKD	58.750000	(486,400.00)	0.00		3.537200	ACT/365					29,819.34	0.00	30,351.59
KYG8087W1015	(8,000)	1.000000	0.000000	(496,000.00)	0.00	0.00	(30.000000)	1	44.07	532.25	100.00	0.00	576.25	0.00	30,351.59
SUNNY OPTICAL TECH GROUP CO LT'D CMN															
2382.HK	(1,000)	HKD	60.900000	(61,750.00)	(60,900.00)		3.537200	ACT/365					27,925.89	0.00	36,221.86
KYG8586D1097	(1,000)	1.000000	68.850000	(68,850.00)	(68,850.00)	7,950.00	(30.000000)	1	6.16	345.97	100.00	0.00	271.85	0.00	36,221.86
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	17.780000	(286,400.00)	(284,480.00)		3.537200	ACT/365					0.00	0.00	7,032.63
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	6,720.00	(30.000000)	1	25.87	312.63	100.00	0.00	0.00	0.00	7,032.63
UNI-PRESIDENT CHINA HOLDINGS L'TD. CMN															
0220.HK	(66,000)	HKD	7.710000	(522,720.00)	(508,860.00)		3.537200	ACT/365					0.00	0.00	7,153.87
KYG9222R1065	(66,000)	1.000000	7.810000	(515,460.00)	(515,460.00)	6,600.00	(30.000000)	1	45.66	553.87	100.00	0.00	0.00	0.00	7,153.87
VOBILE GROUP LIMITED CMN															
3738.HK	(121,000)	HKD	2.710000	(320,650.00)	(327,910.00)		3.537200	ACT/365					0.00	0.00	100,258.69
KYG9390R1103	(121,000)	1.000000	3.546135	(429,082.38)	(429,082.38)	101,172.38	(1,525.000000)	1	(92.39)	(913.69)	100.00	0.00	0.00	0.00	100,258.69

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
WEIMOB INC CMN															
2013.HK	(357,000)	HKD	1.830000	(1,135,260.00)	(653,310.00)		3.537200	ACT/365					362.57	0.00	508,154.91
KYG9T20A1060	(357,000)	1.000000	3.270000	(1,167,390.00)	(1,167,390.00)	514,080.00	(2,232.282900)	1	(581.18)	(6,287.65)	100.00	0.00	(22.20)	0.00	508,154.91
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.440000	(130,240.00)	(126,720.00)		3.537200	ACT/365					0.00	0.00	12,437.19
JE00B3MW7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	12,320.00	(115.340900)	1	9.36	117.19	100.00	0.00	0.00	0.00	12,437.19
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	16.900000	0.00	0.00		0.000000	ACT/365					2,776.30	0.00	2,811.52
KYG970081173	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	35.22	100.00	0.00	35.22	0.00	2,811.52
XD INC CMN															
2400.HK	(22,600)	HKD	22.900000	(516,410.00)	(517,540.00)		3.537200	ACT/365					0.00	0.00	51,181.14
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	50,850.00	(202.212300)	1	26.47	331.14	100.00	0.00	0.00	0.00	51,181.14
XIAOMI CORPORATION CMN CLASS B															
1810.HK	0	HKD	32.800000	0.00	0.00		0.000000	ACT/365					8,028.92	0.00	8,368.50
KYG9830T1067	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	339.59	100.00	0.00	339.59	0.00	8,368.50
YANKUANG ENERGY GROUP CO LTD CMN CLASS H															
1171.HK	(664,000)	HKD	7.870000	(5,330,000.00)	(5,225,680.00)		3.537200	ACT/365					0.00	0.00	705,579.21
CNE1000004Q8	(650,000)	1.000000	8.930304	(5,817,500.00)	(5,929,722.18)	704,042.18	(309.753800)	1	111.45	1,537.03	100.00	0.00	0.00	0.00	705,579.21
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	19.360000	(116,400.00)	(116,160.00)		3.537200	ACT/365					0.00	0.00	9,374.99
KYG9887T1168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	9,240.00	(30.000000)	1	11.20	134.99	100.00	0.00	0.00	0.00	9,374.99
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.400000	(980,628.00)	(971,520.00)		3.537200	ACT/365					0.00	0.00	56,421.82
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	59,202.00	(1,321.739100)	1	(255.22)	(2,780.18)	100.00	0.00	0.00	0.00	56,421.82
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	(10,000)	HKD	5.330000	(53,500.00)	(53,300.00)		3.537200	ACT/365					0.00	0.00	3,703.66
CNE100000X85	(10,000)	1.000000	5.700000	(57,000.00)	(57,000.00)	3,700.00	(375.000000)	1	(0.18)	3.66	100.00	0.00	0.00	0.00	3,703.66
TOTAL Short				(48,632,295.75)	(44,744,864.13)								687,648.03	0.00	2,968,049.28
TOTAL HKD				(49,837,641.09)	(47,160,105.58)	2,415,241.45			741.70	8,903.63		(143,743.83)	7,607.01	0.00	2,968,415.55
TOTAL HKD				25,440,325.25	29,425,859.87								328,867.56	102,597.62	(1,141,507.60)
TOTAL HKD				27,192,466.91	30,766,153.47	(1,340,293.60)			(7,332.08)	(90,448.38)		(39,633.18)	(2,801.16)	0.00	(1,141,401.07)
JPY															
Long															
AIR WATER CMN															
4088.T	28,800	JPY	1,884.500000	54,763,200.00	54,273,600.00		0.227000	ACT/365					0.00	0.00	(926,649.52)
JP3160670000	28,800	1.000000	1,916.500000	55,195,200.00	55,195,200.00	(921,600.00)	25.000000	4	(718.36)	(5,049.52)	90.00	0.00	0.00	0.00	(926,649.52)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
AJINOMOTO CO., INC. CMN															
2802.T	3,300	JPY	6,400.000000	20,951,700.00	21,120,000.00		0.227000	ACT/365					0.00	0.00	30,986.74
JP3119600009	3,300	1.000000	6,390.136740	21,087,451.24	21,087,451.24	32,548.76	25.000000	4	(274.65)	(1,562.02)	90.00	0.00	0.00	0.00	30,986.74
ASAHI KASEI CMN															
3407.T	8,900	JPY	1,064.000000	9,625,350.00	9,469,600.00		0.227000	ACT/365					0.00	0.00	(244,017.83)
JP3111200006	8,900	1.000000	1,091.323307	9,712,777.43	9,712,777.43	(243,177.43)	25.000000	4	(126.33)	(840.40)	90.00	0.00	0.00	0.00	(244,017.83)
BAYCURRENT CMN															
6532.T	14,200	JPY	5,215.000000	61,619,200.00	74,053,000.00		0.227000	ACT/365					0.00	0.00	(1,532,196.50)
JP3835250006	11,600	1.000000	5,322.549255	61,985,115.79	75,580,199.42	(1,527,199.42)	25.000000	4	(807.55)	(4,997.09)	90.00	0.00	0.00	0.00	(1,532,196.50)
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	50,700	JPY	2,821.500000	138,325,600.00	143,050,050.00		0.227000	ACT/365					0.00	0.00	(6,892,669.38)
JP3566800003	47,600	1.000000	2,957.196680	141,134,000.00	149,929,871.69	(6,879,821.69)	25.000000	4	(1,825.17)	(12,847.69)	90.00	0.00	0.00	0.00	(6,892,669.38)
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,189.500000	0.00	0.00		0.000000	ACT/365					(361.23)	0.00	(383.60)
JP3511800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.37)	90.00	0.00	(22.37)	0.00	(383.60)
CHUGAI PHARMACEUTICAL LTD CMN															
4519.T	1,100	JPY	6,737.000000	20,822,700.00	7,410,700.00		0.227000	ACT/365					(395,508.34)	0.00	(582,078.85)
JP3519400000	3,100	1.000000	6,905.448825	21,127,473.20	7,595,993.71	(185,293.71)	25.000000	4	(274.02)	(1,276.80)	90.00	0.00	(1,655.49)	0.00	(582,078.85)
CONCORDIA FINANCIAL GROUP CMN															
7186.T	0	JPY	864.200000	0.00	0.00		0.000000	ACT/365					(32,202.71)	0.00	(32,433.32)
JP3305990008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(230.62)	90.00	0.00	(230.62)	0.00	(32,433.32)
DAI-ICHI LIFE HOLDINGS CMN															
8750.T	0	JPY	4,096.000000	0.00	0.00		0.000000	ACT/365					2,844.76	0.00	2,833.69
JP3476480003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.07)	90.00	0.00	(11.07)	0.00	2,833.69
DAIFUKU CO LTD CMN															
6383.T	700	JPY	3,190.000000	2,260,446.92	2,233,000.00		0.227000	ACT/365					0.00	0.00	(27,565.08)
JP3497400006	700	1.000000	3,229.209885	2,260,446.92	2,260,446.92	(27,446.92)	25.000000	4	(29.54)	(118.16)	90.00	0.00	0.00	0.00	(27,565.08)
DAIWA SECURITIES CMN															
8601.T	10,700	JPY	1,010.000000	11,111,950.00	10,807,000.00		0.227000	ACT/365					68,905.91	0.00	(339,187.69)
JP3502200003	10,700	1.000000	1,048.000000	11,213,600.00	11,213,600.00	(406,600.00)	25.000000	4	(145.85)	(1,493.61)	90.00	0.00	(467.04)	0.00	(339,187.69)
FAST RETAILING CO LTD CMN															
9983.T	0	JPY	48,700.000000	77,715,000.00	0.00		0.227000	ACT/365					(3,386,913.99)	0.00	(3,391,602.44)
JP3802300008	1,500	1.000000	0.000000	77,955,066.75	0.00	0.00	25.000000	4	(1,017.11)	(4,688.44)	90.00	0.00	(5,436.02)	0.00	(3,391,602.44)
FP PARTNER INC. CMN															
7388.T	0	JPY	2,135.000000	2,754,700.00	0.00		0.227000	ACT/365					86,120.49	0.00	85,872.47
JP3167010002	1,300	1.000000	0.000000	2,675,400.00	0.00	0.00	25.000000	4	(35.51)	(248.02)	90.00	0.00	(248.02)	0.00	85,872.47

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
FUJI ELECTRIC CO LTD CMN															
6504.T	1,200	JPY	8,001.000000	0.00	9,601,200.00		0.226996	ACT/365					0.00	0.00	(29,025.92)
JP3820000002	0	1.000000	8,025.188270	0.00	9,630,225.92	(29,025.92)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(29,025.92)
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	34,300	JPY	3,315.000000	167,250,300.00	113,704,500.00		0.227000	ACT/365					75,001.83	0.00	265,180.47
JP3814000000	51,100	1.000000	3,309.000000	169,089,900.00	113,498,700.00	205,800.00	25.000000	4	(2,197.15)	(15,621.36)	90.00	0.00	(5,954.67)	0.00	265,180.47
FUJIKURA LTD. CMN															
5803.T	2,100	JPY	6,305.000000	0.00	13,240,500.00		0.226996	ACT/365					0.00	0.00	(139,469.64)
JP3811000003	0	1.000000	6,371.414115	0.00	13,379,969.64	(139,469.64)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(139,469.64)
FUKUOKA FINANCIAL GROUP CMN															
8354.T	0	JPY	3,980.000000	2,777,600.00	0.00		0.227000	ACT/365					47,073.75	0.00	46,540.25
JP3805010000	700	1.000000	0.000000	2,761,500.00	0.00	0.00	25.000000	4	(36.20)	(533.50)	90.00	0.00	(533.50)	0.00	46,540.25
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	2,800	JPY	7,771.000000	19,130,000.00	21,758,800.00		0.227000	ACT/365					0.00	0.00	(150,105.48)
JP3385890003	2,500	1.000000	7,824.070919	19,593,748.20	21,907,398.57	(148,598.57)	25.000000	4	(252.88)	(1,506.91)	90.00	0.00	0.00	0.00	(150,105.48)
HIKARI TSUSHIN, INC. CMN															
9435.T	2,700	JPY	33,930.000000	77,694,000.00	91,611,000.00		0.227000	ACT/365					0.00	0.00	(690,442.55)
JP3783420007	2,300	1.000000	34,274.520369	79,025,326.52	92,541,205.00	(930,205.00)	25.000000	4	(1,023.62)	(6,567.55)	90.00	246,330.00	0.00	0.00	(690,535.33)
HITACHI CMN															
6501.T	14,300	JPY	3,810.000000	56,699,500.00	54,483,000.00		0.227000	ACT/365					0.00	0.00	(1,870,318.20)
JP3788600009	14,300	1.000000	3,940.432494	56,348,184.67	56,348,184.67	(1,865,184.67)	25.000000	4	(738.79)	(5,133.53)	90.00	0.00	0.00	0.00	(1,870,318.20)
IHI CORPORATION CMN															
7013.T	3,700	JPY	8,154.000000	19,329,756.35	30,169,800.00		0.227000	ACT/365					0.00	0.00	(685,815.86)
JP3134800006	2,300	1.000000	8,339.082546	19,329,756.35	30,854,605.42	(684,805.42)	25.000000	4	(252.61)	(1,010.44)	90.00	0.00	0.00	0.00	(685,815.86)
INPEX CMN															
1605.T	26,100	JPY	1,950.000000	46,847,250.00	50,895,000.00		0.227000	ACT/365					0.00	0.00	(398,637.75)
JP3294460005	23,500	1.000000	1,982.321454	46,626,457.68	51,738,589.94	(843,589.94)	25.000000	4	(610.85)	(3,967.81)	90.00	448,920.00	0.00	0.00	(398,806.84)
JAPAN EXCHANGE GROUP CMN															
8697.T	76,700	JPY	1,701.500000	130,819,000.00	130,505,050.00		0.227000	ACT/365					346.43	0.00	(5,201,879.47)
JP3183200009	75,400	1.000000	1,769.166172	133,458,000.00	135,695,045.40	(5,189,995.40)	25.000000	4	(1,726.02)	(12,230.50)	90.00	0.00	(51.16)	0.00	(5,201,879.47)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,486.500000	0.00	0.00		0.000000	ACT/365					1,292,950.49	0.00	1,291,215.90
JP3946750001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,734.59)	90.00	0.00	(1,734.59)	0.00	1,291,215.90
JAPAN POST HOLDINGS CO. LTD. CMN															
6178.T	0	JPY	1,514.500000	70,551,600.00	0.00		0.227000	ACT/365					4,577,840.05	0.00	4,568,896.23
JP3752900005	45,400	1.000000	0.000000	67,691,225.84	0.00	0.00	25.000000	4	(904.21)	(8,943.82)	90.00	0.00	(9,191.21)	0.00	4,568,896.23

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
JAPAN POST INSURANCE CO., LTD CMN															
7181.T	14,100	JPY	2,885.500000	41,898,150.00	40,685,550.00		0.227000	ACT/365					0.00	0.00	(331,334.68)
JP3233250004	14,100	1.000000	2,908.734237	41,013,152.74	41,013,152.74	(327,602.74)	25.000000	4	(542.04)	(3,731.93)	90.00	0.00	0.00	0.00	(331,334.68)
JAPAN TOBACCO INC. CMN															
2914.T	56,900	JPY	3,945.000000	204,195,600.00	224,470,500.00		0.227000	ACT/365					0.00	0.00	(2,799,537.25)
JP3726800000	51,800	1.000000	4,063.529266	211,025,903.02	231,214,815.21	(6,744,315.21)	25.000000	4	(2,711.01)	(18,642.04)	90.00	3,963,420.00	0.00	0.00	(2,801,030.07)
KAKAKU.COM, INC. CMN															
2371.T	60,700	JPY	2,374.500000	136,682,950.00	144,132,150.00		0.227000	ACT/365					0.00	0.00	(2,407,965.82)
JP3206000006	58,700	1.000000	2,413.961845	141,846,829.76	146,527,483.98	(2,395,333.98)	25.000000	4	(1,818.36)	(12,631.84)	90.00	0.00	0.00	0.00	(2,407,965.82)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	2,400	JPY	7,054.000000	10,570,887.06	16,929,600.00		0.227000	ACT/365					0.00	0.00	103,653.84
JP3224200000	1,500	1.000000	7,010.580658	10,570,887.06	16,825,393.58	104,206.42	25.000000	4	(138.15)	(552.58)	90.00	0.00	0.00	0.00	103,653.84
KDDI CORPORATION CMN															
9433.T	40,300	JPY	4,744.000000	184,501,800.00	191,183,200.00		0.227000	ACT/365					0.00	0.00	(7,774,181.24)
JP3496400007	37,800	1.000000	4,936.577427	186,773,479.28	198,944,070.31	(7,760,870.31)	25.000000	4	(2,425.29)	(13,310.92)	90.00	0.00	0.00	0.00	(7,774,181.24)
KEIHAN ELECTRIC RAILWAY CMN															
9045.T	0	JPY	3,192.000000	655,242.59	0.00		0.227000	ACT/365					(8,884.60)	0.00	(8,918.86)
JP3279400000	200	1.000000	0.000000	655,242.59	0.00	0.00	25.000000	4	(8.56)	(34.25)	90.00	0.00	(34.25)	0.00	(8,918.86)
KEYENCE CORP. CMN															
6861.T	2,200	JPY	63,450.000000	71,104,000.00	139,590,000.00		0.227000	ACT/365					0.00	0.00	(1,317,382.94)
JP3236200006	1,100	1.000000	64,046.080630	71,057,837.85	140,901,377.38	(1,311,377.39)	25.000000	4	(928.94)	(6,005.55)	90.00	0.00	0.00	0.00	(1,317,382.94)
KIKKOMAN CORP. CMN															
2801.T	40,300	JPY	1,620.500000	50,685,700.00	65,306,150.00		0.227000	ACT/365					0.00	0.00	(2,761,453.27)
JP3240400006	30,700	1.000000	1,688.929545	52,422,544.05	68,063,860.67	(2,757,710.67)	25.000000	4	(673.19)	(3,742.60)	90.00	0.00	0.00	0.00	(2,761,453.27)
KINDEN CORPORATION CMN															
1944.T	8,600	JPY	3,083.000000	26,900,400.00	26,513,800.00		0.227000	ACT/365					2,380.11	0.00	396,533.49
JP3263000006	8,700	1.000000	3,036.896166	26,420,907.03	26,117,307.03	396,492.97	25.000000	4	(348.57)	(2,339.59)	90.00	0.00	(31.99)	0.00	396,533.49
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	15,300	JPY	2,114.500000	31,074,300.00	32,351,850.00		0.227000	ACT/365					0.00	0.00	(935,038.33)
JP3299600001	15,300	1.000000	2,175.421771	33,283,953.09	33,283,953.09	(932,103.09)	25.000000	4	(419.84)	(2,935.23)	90.00	0.00	0.00	0.00	(935,038.33)
LASERTEC CORP CMN															
6920.T	0	JPY	15,655.000000	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	31,038.31
LY CMN															
4689.T	0	JPY	425.300000	0.00	0.00		0.000000	ACT/365					(20,365.89)	0.00	(20,395.49)
JP3933800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(29.60)	90.00	0.00	(29.60)	0.00	(20,395.49)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
M&A RESEARCH INSTITUTE HOLDING CMN															
9552.T	10,500	JPY	2,019.000000	20,452,500.00	21,199,500.00		0.227000	ACT/365					0.00	0.00	(167,469.05)
JP3167370000	10,100	1.000000	2,034.775630	20,559,691.77	21,365,144.12	(165,644.12)	25.000000	4	(267.95)	(1,824.93)	90.00	0.00	0.00	0.00	(167,469.05)
MEBUKI FINANCIAL GROUP CMN															
7167.T	2,100	JPY	643.300000	7,490,940.00	1,350,930.00		0.227000	ACT/365					27,272.25	0.00	28,668.49
JP3117700009	11,400	1.000000	642.300000	7,322,220.00	1,348,830.00	2,100.00	25.000000	4	(96.85)	(703.77)	90.00	0.00	(627.44)	0.00	28,668.49
MEIDENSHA CORP. CMN															
6508.T	3,500	JPY	4,060.000000	13,616,000.00	14,210,000.00		0.227000	ACT/365					0.00	0.00	(970,878.98)
JP3919800007	3,200	1.000000	4,337.046280	13,960,082.71	15,179,661.98	(969,661.98)	25.000000	4	(180.08)	(1,217.00)	90.00	0.00	0.00	0.00	(970,878.98)
MEITEC CORP. CMN															
9744.T	40,100	JPY	2,926.500000	116,131,500.00	117,352,650.00		0.227000	ACT/365					0.00	0.00	(1,528,758.73)
JP3919200000	39,300	1.000000	2,964.359749	116,523,873.40	118,870,825.94	(1,518,175.94)	25.000000	4	(1,520.10)	(10,582.78)	90.00	0.00	0.00	0.00	(1,528,758.73)
MISUMI GROUP INC. CMN															
9962.T	12,600	JPY	2,362.000000	27,930,000.00	29,761,200.00		0.227000	ACT/365					0.00	0.00	(1,056,802.86)
JP3885400006	11,400	1.000000	2,445.674249	27,981,761.35	30,815,495.54	(1,054,295.54)	25.000000	4	(365.32)	(2,507.32)	90.00	0.00	0.00	0.00	(1,056,802.86)
MITSUBISHI ELEC CORP CMN															
6503.T	1,300	JPY	2,570.500000	3,185,307.03	3,341,650.00		0.227000	ACT/365					0.00	0.00	(100,090.20)
JP3902400005	1,200	1.000000	2,647.364375	3,185,307.03	3,441,573.69	(99,923.69)	25.000000	4	(41.63)	(166.51)	90.00	0.00	0.00	0.00	(100,090.20)
MITSUBISHI HC CAPITAL CMN															
8593.T	147,900	JPY	1,010.500000	145,802,250.00	149,452,950.00		0.227000	ACT/365					(53,388.41)	0.00	(4,587,439.93)
JP3499800005	141,900	1.000000	1,041.064071	147,837,127.21	153,973,376.03	(4,520,426.03)	25.000000	4	(1,918.07)	(13,625.49)	90.00	0.00	(205.13)	0.00	(4,587,439.93)
MITSUBISHI HEAVY IND CMN															
7011.T	15,500	JPY	2,167.000000	34,572,750.00	33,588,500.00		0.227000	ACT/365					12,641.38	0.00	(1,026,565.07)
JP3900000005	15,500	1.000000	2,233.866461	34,624,930.14	34,624,930.14	(1,036,430.14)	25.000000	4	(452.14)	(2,776.30)	90.00	0.00	(23.39)	0.00	(1,026,565.07)
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,903.500000	0.00	0.00		0.000000	ACT/365					332,006.55	0.00	330,544.61
JP3902900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,461.94)	90.00	0.00	(1,461.94)	0.00	330,544.61
MIURA CO., LTD CMN															
6005.T	600	JPY	3,873.000000	1,966,627.82	2,323,800.00		0.227000	ACT/365					0.00	0.00	(25,155.47)
JP3880800002	500	1.000000	3,914.754443	1,966,627.82	2,348,852.67	(25,052.67)	25.000000	4	(25.70)	(102.80)	90.00	0.00	0.00	0.00	(25,155.47)
MS&AD INSURANCE GROUP HOLDINGS CMN															
8725.T	11,300	JPY	3,204.000000	0.00	36,205,200.00		0.227000	ACT/365					0.00	0.00	(476,884.18)
JP3890310000	0	1.000000	3,246.202140	0.00	36,682,084.18	(476,884.18)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(476,884.18)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NGK INSULATORS CMN															
5333.T	29,900	JPY	1,935.500000	59,231,900.00	57,871,450.00		0.227000	ACT/365					(19,216.52)	0.00	(2,341,974.00)
JP3695200000	29,900	1.000000	2,013.000000	60,188,700.00	60,188,700.00	(2,317,250.00)	25.000000	4	(780.02)	(5,507.48)	90.00	0.00	(23.68)	0.00	(2,341,974.00)
NICHIREI CORP CMN															
2871.T	20,800	JPY	4,000.000000	83,220,800.00	83,200,000.00		0.227000	ACT/365					0.00	0.00	(3,401,569.48)
JP3665200006	20,800	1.000000	4,163.163677	86,593,804.47	86,593,804.47	(3,393,804.47)	25.000000	4	(1,108.55)	(7,765.01)	90.00	0.00	0.00	0.00	(3,401,569.48)
NIPPON PAINT CO., LTD. CMN															
4612.T	41,900	JPY	979.500000	29,124,200.00	41,041,050.00		0.227000	ACT/365					0.00	0.00	(1,055,708.10)
JP3749400002	29,300	1.000000	1,007.955156	29,778,141.52	42,233,321.05	(1,192,271.05)	25.000000	4	(384.68)	(2,397.05)	90.00	138,960.00	0.00	0.00	(1,055,760.44)
NIPPON SANSO HOLDINGS CORP CMN															
4091.T	19,000	JPY	4,243.000000	83,235,600.00	80,617,000.00		0.227000	ACT/365					271.22	0.00	(3,434,539.65)
JP3711600001	18,900	1.000000	4,423.375157	83,613,600.00	84,044,127.98	(3,427,127.98)	25.000000	4	(1,090.11)	(7,682.89)	90.00	0.00	(17.49)	0.00	(3,434,539.65)
NIPPON SHINYAKU CMN															
4516.T	600	JPY	3,958.000000	2,406,000.00	2,374,800.00		0.227000	ACT/365					0.00	0.00	(18,820.33)
JP3717600005	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	(18,600.00)	25.000000	4	(31.36)	(220.33)	90.00	0.00	0.00	0.00	(18,820.33)
NIPPON SHOKUBAI LTD CMN															
4114.T	45,900	JPY	1,897.000000	88,128,000.00	87,072,300.00		0.227000	ACT/365					0.00	0.00	(834,278.93)
JP3715200006	45,900	1.000000	1,915.000000	87,898,500.00	87,898,500.00	(826,200.00)	25.000000	4	(1,150.27)	(8,078.93)	90.00	0.00	0.00	0.00	(834,278.93)
NISSAN CHEMICAL IND CMN															
4021.T	1,400	JPY	4,759.000000	6,811,000.00	6,662,600.00		0.227000	ACT/365					0.00	0.00	(266,631.18)
JP3670800006	1,400	1.000000	4,949.000000	6,928,600.00	6,928,600.00	(266,000.00)	25.000000	4	(89.74)	(631.18)	90.00	0.00	0.00	0.00	(266,631.18)
NISSIN FOODS HOLDINGS CMN															
2897.T	1,400	JPY	3,571.000000	4,039,200.00	4,999,400.00		0.227000	ACT/365					0.00	0.00	(275,284.16)
JP3675600005	1,100	1.000000	3,767.370841	4,198,949.28	5,274,319.18	(274,919.18)	25.000000	4	(53.78)	(364.98)	90.00	0.00	0.00	0.00	(275,284.16)
NITTO DENKO CMN															
6988.T	3,000	JPY	2,659.500000	8,044,500.00	7,978,500.00		0.227000	ACT/365					6,802.80	0.00	(109,357.22)
JP3684000007	3,000	1.000000	2,698.037861	8,094,113.58	8,094,113.58	(115,613.58)	25.000000	4	(105.44)	(546.43)	90.00	0.00	(7.01)	0.00	(109,357.22)
NOF CORPORATION CMN															
4403.T	32,000	JPY	2,159.000000	68,998,600.00	69,088,000.00		0.227000	ACT/365					0.00	0.00	(1,467,667.77)
JP3753400005	31,600	1.000000	2,204.668468	69,680,684.52	70,549,390.98	(1,461,390.98)	25.000000	4	(905.95)	(6,276.79)	90.00	0.00	0.00	0.00	(1,467,667.77)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,966.000000	0.00	0.00		0.000000	ACT/365					(20,504.55)	0.00	(20,525.83)
JP3379900008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(21.29)	90.00	0.00	(21.29)	0.00	(20,525.83)
OBAYASHI CORP CMN															
1802.T	0	JPY	2,020.000000	0.00	0.00		0.000000	ACT/365					12,908.69	0.00	12,831.43
JP3190000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(77.25)	90.00	0.00	(77.25)	0.00	12,831.43

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
OBIC BUSINESS CONSULTANTS CMN															
4733.T	23,500	JPY	6,862.000000	152,248,900.00	161,257,000.00		0.227000	ACT/365					0.00	0.00	(1,509,958.47)
JP3173500004	22,700	1.000000	6,925.655134	157,294,540.89	162,752,895.66	(1,495,895.66)	25.000000	4	(2,021.04)	(14,062.81)	90.00	0.00	0.00	0.00	(1,509,958.47)
OBIC CO., LTD CMN															
4684.T	56,600	JPY	4,540.000000	254,601,200.00	256,964,000.00		0.227000	ACT/365					0.00	0.00	(8,472,892.56)
JP3173400007	55,300	1.000000	4,689.281544	259,493,650.61	265,413,335.37	(8,449,335.37)	25.000000	4	(3,357.68)	(23,557.19)	90.00	0.00	0.00	0.00	(8,472,892.56)
ONO PHARMACEUTICAL CMN															
4528.T	0	JPY	1,628.500000	0.00	0.00		0.000000	ACT/365					260,908.05	0.00	260,357.94
JP3197600004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(550.10)	90.00	0.00	(550.10)	0.00	260,357.94
ORACLE CORPORATION JAPAN CMN															
4716.T	4,200	JPY	14,490.000000	60,879,000.00	60,858,000.00		0.227000	ACT/365					(36,694.64)	0.00	(2,835,515.98)
JP3689500001	4,200	1.000000	15,155.000000	63,651,000.00	63,651,000.00	(2,793,000.00)	25.000000	4	(812.84)	(5,821.34)	90.00	0.00	(79.11)	0.00	(2,835,515.98)
ORIX CMN															
8591.T	76,700	JPY	3,200.000000	0.00	245,440,000.00		0.227000	ACT/365					0.00	0.00	(2,978,146.15)
JP3200450009	0	1.000000	3,238.828503	0.00	248,418,146.15	(2,978,146.15)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(2,978,146.15)
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	0	JPY	8,063.000000	4,204,500.00	0.00		0.227000	ACT/365					(149,044.29)	0.00	(149,321.76)
JP3188220002	500	1.000000	0.000000	4,261,376.97	0.00	0.00	25.000000	4	(55.30)	(277.47)	90.00	0.00	(332.79)	0.00	(149,321.76)
RECRUIT HOLDINGS CMN															
6098.T	0	JPY	10,955.000000	6,831,000.00	0.00		0.227000	ACT/365					10,946.26	0.00	10,382.19
JP3970300004	600	1.000000	0.000000	6,768,225.62	0.00	0.00	25.000000	4	(88.88)	(564.07)	90.00	0.00	(564.07)	0.00	10,382.19
RESONA HOLDINGS CMN															
8308.T	0	JPY	1,119.000000	17,477,700.00	0.00		0.227000	ACT/365					528,669.01	0.00	525,241.30
JP3500610005	14,900	1.000000	0.000000	17,053,050.00	0.00	0.00	25.000000	4	(225.77)	(3,427.71)	90.00	0.00	(3,427.71)	0.00	525,241.30
SANSAN CMN															
4443.T	4,700	JPY	2,445.000000	9,184,800.00	11,491,500.00		0.227000	ACT/365					0.00	0.00	983,273.97
JP3332540008	4,300	1.000000	2,235.630910	9,628,108.12	10,507,465.28	984,034.72	25.000000	4	(122.79)	(760.75)	90.00	0.00	0.00	0.00	983,273.97
SCREEN HOLDINGS CMN															
7735.T	0	JPY	10,080.000000	0.00	0.00		0.000000	ACT/365					62,664.10	0.00	62,577.29
JP3494600004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(86.81)	90.00	0.00	(86.81)	0.00	62,577.29
SCSK CORPORATION CMN															
9719.T	11,200	JPY	3,236.000000	35,772,800.00	36,243,200.00		0.227000	ACT/365					(21,185.23)	0.00	(1,088,580.91)
JP3400400002	11,200	1.000000	3,331.000000	37,307,200.00	37,307,200.00	(1,064,000.00)	25.000000	4	(477.04)	(3,395.68)	90.00	0.00	(26.11)	0.00	(1,088,580.91)
SECOM CO., LTD. CMN															
9735.T	2,000	JPY	5,155.000000	6,778,740.59	10,310,000.00		0.227000	ACT/365					0.00	0.00	(101,231.01)
JP3421800008	1,300	1.000000	5,205.438331	6,778,740.59	10,410,876.66	(100,876.66)	25.000000	4	(88.59)	(354.35)	90.00	0.00	0.00	0.00	(101,231.01)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SEIBU HOLDINGS INC CMN															
9024.T	0	JPY	3,233.000000	3,729,000.00	0.00		0.227000	ACT/365					149,827.39	0.00	149,443.85
JP3417200007	1,100	1.000000	0.000000	3,560,406.31	0.00	0.00	25.000000	4	(47.68)	(383.54)	90.00	0.00	(383.54)	0.00	149,443.85
SEVEN BANK CMN															
8410.T	295,400	JPY	304.700000	85,625,400.00	90,008,380.00		0.227000	ACT/365					0.00	0.00	(1,725,166.78)
JP3105220002	281,200	1.000000	310.514464	87,432,583.67	91,725,972.72	(1,717,592.72)	25.000000	4	(1,130.23)	(7,574.06)	90.00	0.00	0.00	0.00	(1,725,166.78)
SHIMAMURA CO LTD CMN															
8227.T	3,300	JPY	8,629.000000	28,195,200.00	28,475,700.00		0.227000	ACT/365					0.00	0.00	(613,138.80)
JP3358200008	3,300	1.000000	8,814.000000	29,086,200.00	29,086,200.00	(610,500.00)	25.000000	4	(374.01)	(2,638.80)	90.00	0.00	0.00	0.00	(613,138.80)
SHIN-ETSU CHEMICAL CMN															
4063.T	2,100	JPY	5,195.000000	14,031,712.00	10,909,500.00		0.227000	ACT/365					(1,560.81)	0.00	(6,348.09)
JP3371200001	2,700	1.000000	5,196.930371	14,031,712.00	10,913,553.78	(4,053.78)	25.000000	4	(183.37)	(733.49)	90.00	0.00	(203.71)	0.00	(6,348.09)
SHIZUOKA FINANCIAL GROUP CMN															
5831.T	0	JPY	1,299.000000	2,940,300.00	0.00		0.227000	ACT/365					469,692.35	0.00	469,054.54
JP3351500008	2,200	1.000000	0.000000	2,825,900.00	0.00	0.00	25.000000	4	(37.71)	(637.81)	90.00	0.00	(637.81)	0.00	469,054.54
SMC CORPORATION CMN															
6273.T	200	JPY	59,870.000000	0.00	11,974,000.00		0.226996	ACT/365					0.00	0.00	56,225.39
JP3162600005	0	1.000000	59,588.873025	0.00	11,917,774.61	56,225.39	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	56,225.39
SOMPO HOLDINGS, INC. CMN															
8630.T	16,600	JPY	4,005.000000	64,978,200.00	66,483,000.00		0.227000	ACT/365					2,073.09	0.00	(1,859,818.73)
JP3185000005	16,200	1.000000	4,116.795464	66,727,800.00	68,338,804.71	(1,855,804.71)	25.000000	4	(860.05)	(6,087.11)	90.00	0.00	(10.82)	0.00	(1,859,818.73)
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	2,200	JPY	3,880.000000	9,288,000.00	8,536,000.00		0.227000	ACT/365					224.44	0.00	12,567.81
JP3409400003	2,400	1.000000	3,874.000000	9,297,600.00	8,522,800.00	13,200.00	25.000000	4	(121.44)	(856.63)	90.00	0.00	(86.15)	0.00	12,567.81
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	4,951.000000	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	64,775.59
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,639.000000	0.00	0.00		0.000000	ACT/365					36,737.62	0.00	36,665.25
JP3892100003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(72.37)	90.00	0.00	(72.37)	0.00	36,665.25
SUMITOMO REALTY & DEV CO LTD CMN															
8830.T	2,400	JPY	4,875.000000	6,729,637.40	11,700,000.00		0.227000	ACT/365					0.00	0.00	132,896.42
JP3409000001	1,400	1.000000	4,819.479913	6,729,637.40	11,566,751.79	133,248.21	25.000000	4	(87.95)	(351.78)	90.00	0.00	0.00	0.00	132,896.42
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	4,900	JPY	7,470.000000	36,505,000.00	36,603,000.00		0.227000	ACT/365					0.00	0.00	(640,386.68)
JP3368400002	4,900	1.000000	7,600.000000	37,240,000.00	37,240,000.00	(637,000.00)	25.000000	4	(481.64)	(3,386.68)	90.00	0.00	0.00	0.00	(640,386.68)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TAKASAGO THERMAL ENGINEERING CMN															
1969.T	200	JPY	6,179.000000	1,241,480.69	1,235,800.00		0.227000	ACT/365					0.00	0.00	(5,745.59)
JP3455200000	200	1.000000	6,207.403455	1,241,480.69	1,241,480.69	(5,680.69)	25.000000	4	(16.22)	(64.90)	90.00	0.00	0.00	0.00	(5,745.59)
TDK CORP CMN															
6762.T	11,300	JPY	1,895.000000	0.00	21,413,500.00		0.227000	ACT/365					0.00	0.00	(386,916.94)
JP3538800008	0	1.000000	1,929.240437	0.00	21,800,416.94	(386,916.94)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(386,916.94)
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	16,700	JPY	2,911.000000	41,948,500.00	48,613,700.00		0.227000	ACT/365					0.00	0.00	(242,674.69)
JP3545240008	14,500	1.000000	2,943.263895	42,766,241.96	49,152,507.04	(538,807.04)	25.000000	4	(553.29)	(3,567.65)	90.00	299,700.00	0.00	0.00	(242,787.57)
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	30,200	JPY	1,737.500000	51,982,500.00	52,472,500.00		0.227000	ACT/365					0.00	0.00	(3,459,605.19)
JP3283460008	29,000	1.000000	1,851.895966	53,823,471.42	55,927,258.16	(3,454,758.16)	25.000000	4	(690.78)	(4,847.03)	90.00	0.00	0.00	0.00	(3,459,605.19)
TIS INC. CMN															
3626.T	6,000	JPY	3,564.000000	21,690,000.00	21,384,000.00		0.227000	ACT/365					0.00	0.00	(1,040,029.31)
JP3104890003	6,000	1.000000	3,737.000000	22,422,000.00	22,422,000.00	(1,038,000.00)	25.000000	4	(288.01)	(2,029.31)	90.00	0.00	0.00	0.00	(1,040,029.31)
TOBU RAILWAY CMN															
9001.T	32,600	JPY	2,554.500000	83,029,000.00	83,276,700.00		0.227000	ACT/365					0.00	0.00	(486,058.77)
JP3597800006	31,600	1.000000	2,569.184355	81,184,142.87	83,755,409.99	(478,709.99)	25.000000	4	(1,073.59)	(7,348.78)	90.00	0.00	0.00	0.00	(486,058.77)
TOKIO MARINE HOLDINGS CMN															
8766.T	18,600	JPY	5,163.000000	3,836,700.00	96,031,800.00		0.227000	ACT/365					(70,591.16)	0.00	(2,036,972.69)
JP3910660004	700	1.000000	5,268.688646	4,009,600.00	97,997,608.82	(1,965,808.82)	25.000000	4	(51.22)	(572.70)	90.00	0.00	(209.96)	0.00	(2,036,972.69)
TOKYO ELECTRIC POWER CMN															
9501.T	11,400	JPY	434.800000	0.00	4,956,720.00		0.226996	ACT/365					0.00	0.00	(17,673.32)
JP3585800000	0	1.000000	436.350291	0.00	4,974,393.32	(17,673.32)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(17,673.32)
TORAY INDUSTRIES CMN															
3402.T	18,400	JPY	1,021.500000	24,304,350.00	18,795,600.00		0.227000	ACT/365					99,389.01	0.00	358,947.15
JP3621000003	23,700	1.000000	1,007.301038	23,834,199.12	18,534,339.11	261,260.89	25.000000	4	(314.70)	(1,702.75)	90.00	0.00	(476.50)	0.00	358,947.15
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	100	JPY	10,650.000000	1,057,000.00	1,065,000.00		0.227000	ACT/365					0.00	0.00	9,362.24
JP3613000003	100	1.000000	10,555.686075	1,055,568.61	1,055,568.61	9,431.39	25.000000	4	(13.80)	(69.16)	90.00	0.00	0.00	0.00	9,362.24
TREND MICRO INC. CMN															
4704.T	200	JPY	8,335.000000	2,450,700.00	1,667,000.00		0.227000	ACT/365					8,092.50	0.00	29,224.39
JP3637300009	300	1.000000	8,228.534820	2,468,560.45	1,645,706.96	21,293.04	25.000000	4	(32.14)	(161.15)	90.00	0.00	(64.51)	0.00	29,224.39
USS CO LTD CMN															
4732.T	86,700	JPY	1,332.000000	112,124,400.00	115,484,400.00		0.227000	ACT/365					0.00	0.00	(3,758,861.16)
JP3944130008	83,800	1.000000	1,375.234634	115,355,840.81	119,232,842.80	(3,748,442.80)	25.000000	4	(1,485.39)	(10,418.36)	90.00	0.00	0.00	0.00	(3,758,861.16)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
VISIONAL INC CMN															
4194.T	1,700	JPY	8,028.000000	11,517,000.00	13,647,600.00		0.227000	ACT/365					0.00	0.00	242,712.76
JP3800270005	1,500	1.000000	7,884.709679	11,846,805.24	13,404,006.45	243,593.55	25.000000	4	(152.56)	(880.78)	90.00	0.00	0.00	0.00	242,712.76
YAKULT HONSHA CO., LTD. CMN															
2267.T	26,700	JPY	2,877.000000	74,617,900.00	76,815,900.00		0.227000	ACT/365					0.00	0.00	(2,645,528.46)
JP3931600005	25,900	1.000000	2,975.831003	77,156,538.40	79,454,687.77	(2,638,787.77)	25.000000	4	(990.93)	(6,740.69)	90.00	0.00	0.00	0.00	(2,645,528.46)
YAMAZAKI BAKING CO LTD CMN															
2212.T	6,700	JPY	2,862.000000	19,942,550.00	19,175,400.00		0.227000	ACT/365					0.00	0.00	(315,305.69)
JP3935600001	6,700	1.000000	2,943.500000	19,721,450.00	19,721,450.00	(546,050.00)	25.000000	4	(259.24)	(1,815.69)	90.00	232,560.00	0.00	0.00	(315,393.29)
ZENKOKU HOSHO CO LTD CMN															
7164.T	7,700	JPY	5,350.000000	23,049,600.00	41,195,000.00		0.227000	ACT/365					0.00	0.00	(931,293.09)
JP3429250008	4,200	1.000000	5,470.771162	23,204,208.18	42,124,937.94	(929,937.94)	25.000000	4	(302.19)	(1,355.15)	90.00	0.00	0.00	0.00	(931,293.09)
ZOZO CMN															
3092.T	28,600	JPY	4,869.000000	125,747,200.00	139,253,400.00		0.227000	ACT/365					0.00	0.00	(462,434.53)
JP3399310006	25,600	1.000000	4,884.793899	125,195,662.47	139,705,105.53	(451,705.53)	25.000000	4	(1,639.90)	(10,729.00)	90.00	0.00	0.00	0.00	(462,434.53)
TOTAL Long				3,953,118,935.22	4,375,581,380.00	(100,858,216.80)							3,958,168.13	0.00	(91,831,368.43)
				4,011,998,391.03	4,476,439,596.80	(100,858,216.80)			(52,027.49)	(357,059.76)		5,425,740.00	(35,308.29)	0.00	(91,833,412.03)
Short															
ADVANTEST CORP CMN															
6857.T	(3,200)	JPY	10,380.000000	(18,135,000.00)	(33,216,000.00)		0.227000	ACT/365					0.00	0.00	(1,373,327.09)
JP3122400009	(1,800)	1.000000	9,950.853153	(17,790,343.55)	(31,842,730.09)	(1,373,269.91)	(25.000000)	4	(13.57)	(57.18)	92.00	0.00	0.00	0.00	(1,373,327.09)
AGC INC. CMN															
5201.T	0	JPY	4,488.000000	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	(38,625.45)
APPIER GROUP CMN															
4180.T	(1,400)	JPY	1,470.000000	(2,028,600.00)	(2,058,000.00)		0.227000	ACT/365					19,125.33	0.00	1,067.91
JP3160960005	(1,400)	1.000000	1,460.000000	(2,044,000.00)	(2,044,000.00)	(14,000.00)	(25.000000)	4	(1.18)	(9.42)	92.00	(4,048.00)	(1.71)	0.00	1,069.43
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	0	JPY	1,606.000000	0.00	0.00		0.000000	ACT/365					411,250.53	0.00	(129,258.45)
JP3116000005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.98)	92.00	(540,500.00)	(8.98)	0.00	(129,140.79)
ASICS CORP CMN															
7936.T	(21,600)	JPY	3,251.000000	(20,565,600.00)	(70,221,600.00)		0.227000	ACT/365					148,894.72	0.00	(797,247.38)
JP3118000003	(6,600)	1.000000	3,211.163218	(20,526,000.00)	(69,361,125.50)	(860,474.50)	(25.000000)	4	(13.21)	(107.61)	92.00	(85,560.00)	(24.80)	0.00	(797,228.76)
BANDAI NAMCO HOLDINGS CMN															
7832.T	0	JPY	3,523.000000	0.00	0.00		0.000000	ACT/365					1,317,622.42	0.00	1,317,571.85
JP3778630008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(50.56)	92.00	0.00	(50.56)	0.00	1,317,571.85

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
CAPCOM CO., LTD. CMN															
9697.T	(18,800)	JPY	3,337.000000	(63,506,400.00)	(62,735,600.00)		0.227000	ACT/365					190,551.11	0.00	2,765,944.45
JP3218900003	(18,800)	1.000000	3,474.000000	(65,311,200.00)	(65,311,200.00)	2,575,600.00	(25.000000)	4	(28.79)	(206.66)	92.00	0.00	(7.18)	0.00	2,765,944.45
CERES CMN															
3696.T	(3,000)	JPY	2,762.000000	(8,553,000.00)	(8,286,000.00)		0.227000	ACT/365					0.00	0.00	859,526.62
JP3423570005	(3,000)	1.000000	3,105.000000	(9,315,000.00)	(9,315,000.00)	1,029,000.00	(253.333300)	4	(535.70)	(3,873.38)	92.00	(165,600.00)	0.00	0.00	859,589.00
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	0	JPY	1,604.000000	(2,792,250.00)	0.00		0.227000	ACT/365					132,309.20	0.00	132,287.50
JP3526600006	(1,700)	1.000000	0.000000	(2,814,350.00)	0.00	0.00	(25.000000)	4	(1.62)	(21.70)	92.00	0.00	(22.24)	0.00	132,287.50
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
9504.T	(29,900)	JPY	874.000000	(26,521,300.00)	(26,132,600.00)		0.227000	ACT/365					0.00	0.00	1,133,122.83
JP3522200009	(29,900)	1.000000	911.900000	(27,265,810.00)	(27,265,810.00)	1,133,210.00	(25.000000)	4	(12.08)	(87.17)	92.00	0.00	0.00	0.00	1,133,122.83
COSMO ENERGY HOLDINGS CO., LTD. CMN															
5021.T	(7,600)	JPY	7,034.000000	(52,807,500.00)	(53,458,400.00)		0.227000	ACT/365					0.00	0.00	(788,091.65)
JP3298000005	(7,500)	1.000000	6,930.336092	(51,967,500.00)	(52,670,554.30)	(787,845.70)	(25.000000)	4	(38.50)	(245.95)	92.09	0.00	0.00	0.00	(788,091.65)
CUORIPS INC. CMN															
4894.T	(1,000)	JPY	4,780.000000	(4,405,500.00)	(4,780,000.00)		0.227000	ACT/365					0.00	0.00	(162,412.41)
JP3266030000	(900)	1.000000	4,633.968475	(4,149,000.00)	(4,633,968.47)	(146,031.52)	(1,986.111100)	4	(2,371.41)	(16,380.89)	92.00	0.00	0.00	0.00	(162,412.41)
CYBER AGENT LTD CMN															
4751.T	(1,200)	JPY	1,065.000000	(11,993,550.00)	(1,278,000.00)		0.227000	ACT/365					249,404.26	0.00	286,561.31
JP3311440000	(11,100)	1.000000	1,096.000000	(12,165,600.00)	(1,315,200.00)	37,200.00	(25.000000)	4	(6.49)	(42.95)	92.00	0.00	(44.79)	0.00	286,561.31
DAIHEN CORP. CMN															
6622.T	(1,900)	JPY	7,780.000000	(15,409,000.00)	(14,782,000.00)		0.227000	ACT/365					0.00	0.00	588,937.81
JP3497800007	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(15,371,000.00)	589,000.00	(25.000000)	4	(9.95)	(62.19)	92.00	0.00	0.00	0.00	588,937.81
DAIKIN INDUSTRIES CMN															
6367.T	(3,000)	JPY	18,385.000000	(153,914,000.00)	(55,155,000.00)		0.227000	ACT/365					1,934,425.34	0.00	3,571,342.83
JP3481800005	(8,200)	1.000000	18,930.814289	(154,407,208.31)	(56,792,442.87)	1,637,442.87	(25.000000)	4	(93.92)	(525.38)	92.00	0.00	(420.57)	0.00	3,571,342.83
DAIKOKUYA HOLDINGS CMN															
6993.T	(268,800)	JPY	23.000000	0.00	(6,182,400.00)		0.226996	ACT/365					0.00	0.00	(401.86)
JP3926000005	0	1.000000	22.998505	0.00	(6,181,998.14)	(401.86)	(1,000.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(401.86)
DENA CMN															
2432.T	(5,500)	JPY	2,710.000000	(16,756,000.00)	(14,905,000.00)		0.227000	ACT/365					778,470.82	0.00	3,111,438.29
JP3548610009	(5,900)	1.000000	3,134.178166	(18,491,979.91)	(17,237,979.91)	2,332,979.92	(25.000000)	4	0.24	(12.44)	92.00	0.00	(4.05)	0.00	3,111,438.29
DENKA COMPANY LIMITED CMN															
4061.T	(600)	JPY	2,172.500000	(1,322,400.00)	(1,303,500.00)		0.227000	ACT/365					0.00	0.00	36,480.47
JP3549600009	(600)	1.000000	2,233.309040	(1,339,985.42)	(1,339,985.42)	36,485.42	(25.000000)	4	(0.72)	(4.96)	92.00	0.00	0.00	0.00	36,480.47

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
DENTSU GROUP CMN															
4324.T	0	JPY	3,594.000000	0.00	0.00		0.000000	ACT/365					32,112.76	0.00	32,111.67
JP3551520004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.10)	92.00	0.00	(1.10)	0.00	32,111.67
DMG MORI CO., LTD. CMN															
6141.T	(5,200)	JPY	2,362.000000	(13,006,200.00)	(12,282,400.00)		0.227000	ACT/365					9,434.08	0.00	706,794.66
JP3924800000	(5,300)	1.000000	2,543.000000	(13,477,900.00)	(13,223,600.00)	941,200.00	(25.000000)	4	(5.26)	(39.43)	92.00	(243,800.00)	(0.74)	0.00	706,886.48
EBARA CORPORATION CMN															
6361.T	(2,400)	JPY	2,741.000000	(8,191,750.00)	(6,578,400.00)		0.227000	ACT/365					(5,100.44)	0.00	(193,783.85)
JP3166000004	(3,100)	1.000000	2,662.390267	(8,247,913.85)	(6,389,736.64)	(188,663.36)	(25.000000)	4	(4.81)	(20.05)	92.00	0.00	(6.58)	0.00	(193,783.85)
EISAI CO., LTD. CMN															
4523.T	(19,000)	JPY	4,259.000000	(49,681,200.00)	(80,921,000.00)		0.227000	ACT/365					0.00	0.00	1,451,737.88
JP3160400002	(11,400)	1.000000	4,335.417252	(49,591,058.76)	(82,372,927.79)	1,451,927.79	(25.000000)	4	(31.87)	(189.92)	92.00	0.00	0.00	0.00	1,451,737.88
ENEOS HOLDINGS CMN															
5020.T	0	JPY	806.600000	0.00	0.00		0.000000	ACT/365					(695,177.19)	0.00	(695,212.60)
JP3386450005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(35.41)	92.00	0.00	(35.41)	0.00	(695,212.60)
FANUC CORP. CMN															
6954.T	(5,400)	JPY	4,116.000000	(22,685,400.00)	(22,226,400.00)		0.227000	ACT/365					8,680.96	0.00	434,294.64
JP3802400006	(5,400)	1.000000	4,194.836029	(22,652,114.55)	(22,652,114.55)	425,714.56	(25.000000)	4	(14.50)	(100.88)	92.00	0.00	(23.53)	0.00	434,294.64
FERROTEC CORPORATION CMN															
6890.T	(8,800)	JPY	2,675.000000	(23,168,100.00)	(23,540,000.00)		0.227000	ACT/365					0.00	0.00	(804,947.01)
JP3802720007	(8,700)	1.000000	2,583.541578	(22,467,183.31)	(22,735,165.89)	(804,834.11)	(25.000000)	4	(18.96)	(112.89)	92.00	0.00	0.00	0.00	(804,947.01)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(14,700)	JPY	2,725.000000	(40,353,500.00)	(40,057,500.00)		0.227000	ACT/365					0.00	0.00	2,470,322.58
JP3166990006	(14,500)	1.000000	2,893.057510	(41,975,181.33)	(42,527,945.40)	2,470,445.40	(25.000000)	4	(15.34)	(122.82)	92.00	0.00	0.00	0.00	2,470,322.58
FREEE CMN															
4478.T	(10,400)	JPY	3,230.000000	(31,450,000.00)	(33,592,000.00)		0.227000	ACT/365					0.00	0.00	(2,021,502.86)
JP3826520003	(10,000)	1.000000	3,036.674995	(30,350,000.00)	(31,581,419.95)	(2,010,580.05)	(207.000000)	4	(1,594.85)	(10,922.82)	92.00	0.00	0.00	0.00	(2,021,502.86)
FUJITSU CMN															
6702.T	(39,800)	JPY	2,805.500000	(66,638,000.00)	(111,658,900.00)		0.227000	ACT/365					0.00	0.00	1,902,449.31
JP3818000006	(23,300)	1.000000	2,853.304473	(66,664,866.50)	(113,561,518.02)	1,902,618.02	(25.000000)	4	(41.82)	(168.71)	92.00	0.00	0.00	0.00	1,902,449.31
GENDA INC. CMN															
9166.T	(900)	JPY	2,671.000000	(2,477,700.00)	(2,403,900.00)		0.227000	ACT/365					(27,135.11)	0.00	(125,647.99)
JP3386890002	(900)	1.000000	2,565.000000	(2,308,500.00)	(2,308,500.00)	(95,400.00)	(636.111100)	4	(417.45)	(3,112.88)	92.00	0.00	(262.38)	0.00	(125,647.99)
GS YUASA CMN															
6674.T	(1,900)	JPY	2,499.500000	(4,973,250.00)	(4,749,050.00)		0.227000	ACT/365					0.00	0.00	287,831.44
JP3385820000	(1,900)	1.000000	2,651.000000	(5,036,900.00)	(5,036,900.00)	287,850.00	(25.000000)	4	(2.74)	(18.56)	92.00	0.00	0.00	0.00	287,831.44

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(11,900)	JPY	3,965.000000	(47,472,000.00)	(47,183,500.00)		0.227000	ACT/365					(1,316,281.27)	0.00	(8,694,662.08)
JP3765150002	(12,900)	1.000000	3,345.000000	(43,150,500.00)	(39,805,500.00)	(7,378,000.00)	(25.000000)	4	(56.79)	(380.81)	92.00	0.00	(41.45)	0.00	(8,694,662.08)
HINO MOTORS LTD CMN															
7205.T	(73,300)	JPY	516.500000	(40,374,400.00)	(37,859,450.00)		0.227000	ACT/365					91,309.82	0.00	3,719,540.45
JP3792600003	(74,000)	1.000000	566.000000	(41,884,000.00)	(41,487,800.00)	3,628,350.00	(25.000000)	4	(16.05)	(119.37)	92.00	0.00	(3.20)	0.00	3,719,540.45
HIS CMN															
9603.T	(15,400)	JPY	1,348.000000	(21,375,200.00)	(20,759,200.00)		0.227000	ACT/365					2,090.75	0.00	1,438,237.86
JP3160740001	(15,400)	1.000000	1,441.540925	(22,199,730.25)	(22,199,730.25)	1,440,530.25	(128.571400)	4	(614.88)	(4,383.14)	92.00	0.00	(13.66)	0.00	1,438,237.86
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(3,100)	JPY	3,401.000000	(10,763,200.00)	(10,543,100.00)		0.227000	ACT/365					0.00	0.00	358,837.25
JP3787000003	(3,100)	1.000000	3,516.766834	(10,901,977.19)	(10,901,977.19)	358,877.18	(25.000000)	4	(5.92)	(39.93)	92.00	0.00	0.00	0.00	358,837.25
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(14,000)	JPY	788.800000	(11,355,400.00)	(11,043,200.00)		0.227000	ACT/365					0.00	0.00	632,762.70
JP3850200001	(14,000)	1.000000	834.000000	(11,676,000.00)	(11,676,000.00)	632,800.00	(25.000000)	4	(5.16)	(37.30)	92.00	0.00	0.00	0.00	632,762.70
HONDA MOTOR CMN															
7267.T	(4,800)	JPY	1,528.500000	(7,653,600.00)	(7,336,800.00)		0.227000	ACT/365					0.00	0.00	88,217.92
JP3854600008	(4,800)	1.000000	1,546.886768	(7,425,056.49)	(7,425,056.49)	88,256.49	(25.000000)	4	(6.24)	(38.57)	92.00	0.00	0.00	0.00	88,217.92
HORIBA LTD CMN															
6856.T	0	JPY	9,330.000000	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	(15,174.28)
HOYA CORP CMN															
7741.T	(500)	JPY	20,395.000000	0.00	(10,197,500.00)		0.227000	ACT/365					0.00	0.00	(193,150.33)
JP3837800006	0	1.000000	20,008.699350	0.00	(10,004,349.68)	(193,150.33)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(193,150.33)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(92,400)	JPY	1,018.500000	(97,532,800.00)	(94,109,400.00)		0.227000	ACT/365					(132,460.45)	0.00	1,437,880.45
JP3142500002	(92,800)	1.000000	1,035.500000	(96,094,400.00)	(95,680,200.00)	1,570,800.00	(25.000000)	4	(70.40)	(459.10)	92.00	0.00	(17.20)	0.00	1,437,880.45
IHI CORPORATION CMN															
7013.T	0	JPY	8,154.000000	0.00	0.00		0.000000	ACT/365					97,824.81	0.00	97,823.16
JP3134800006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.64)	100.00	0.00	(1.64)	0.00	97,823.16
INFORICH CMN															
9338.T	(1,500)	JPY	4,080.000000	(5,427,500.00)	(6,120,000.00)		0.227000	ACT/365					0.00	0.00	123,414.19
JP3153830009	(1,300)	1.000000	4,166.630743	(5,421,000.00)	(6,249,946.12)	129,946.11	(650.000000)	4	(932.83)	(6,531.92)	92.00	0.00	0.00	0.00	123,414.19
INFRONEER HOLDINGS INC. CMN															
5076.T	(6,300)	JPY	1,176.500000	(9,544,000.00)	(7,411,950.00)		0.227000	ACT/365					192,541.12	0.00	472,849.90
JP3153850007	(8,000)	1.000000	1,221.000000	(9,768,000.00)	(7,692,300.00)	280,350.00	(25.000000)	4	(4.62)	(41.22)	92.00	0.00	(15.86)	0.00	472,849.90

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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.)															
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	(7,100)	JPY	1,169.000000	(6,985,600.00)	(8,299,900.00)		0.227000	ACT/365					0.00	0.00	(353,676.26)
JP3244850008	(5,900)	1.000000	1,123.069208	(6,599,480.71)	(7,973,791.38)	(326,108.62)	(2,320.338900)	4	(4,399.77)	(27,567.64)	92.00	0.00	0.00	0.00	(353,676.26)
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	0	JPY	2,494.500000	(6,983,550.00)	0.00		0.227000	ACT/365					1,168,640.16	0.00	1,168,601.60
JP3894900004	(2,700)	1.000000	0.000000	(7,431,750.00)	0.00	0.00	(25.000000)	4	(1.61)	(38.55)	92.00	0.00	(38.55)	0.00	1,168,601.60
ITO EN, LTD.															
2593.T	(21,100)	JPY	3,458.000000	(71,820,000.00)	(72,963,800.00)		0.227000	ACT/365					0.00	0.00	1,686,224.70
JP3143000002	(21,000)	1.000000	3,537.925709	(74,308,254.69)	(74,650,232.46)	1,686,432.46	(25.000000)	4	(29.78)	(207.76)	92.00	0.00	0.00	0.00	1,686,224.70
IWATANI INTERNATIONAL CMN															
8088.T	(4,400)	JPY	1,837.500000	(7,832,000.00)	(8,085,000.00)		0.227000	ACT/365					8,692.10	0.00	(160,737.93)
JP3151600008	(4,400)	1.000000	1,799.000000	(7,915,600.00)	(7,915,600.00)	(169,400.00)	(25.000000)	4	(4.42)	(30.03)	92.00	0.00	(1.13)	0.00	(160,737.93)
JAPAN AIRPORT TERMINAL CMN															
9706.T	(10,500)	JPY	4,752.000000	(50,946,000.00)	(49,896,000.00)		0.227000	ACT/365					0.00	0.00	2,603,839.77
JP3699400002	(10,500)	1.000000	5,000.000000	(52,500,000.00)	(52,500,000.00)	2,604,000.00	(25.000000)	4	(22.44)	(160.23)	92.00	0.00	0.00	0.00	2,603,839.77
JFE HOLDINGS CMN															
5411.T	(83,800)	JPY	1,735.000000	(152,239,600.00)	(145,393,000.00)		0.227000	ACT/365					56,554.90	0.00	3,785,012.69
JP3386030005	(85,600)	1.000000	1,779.500000	(152,325,200.00)	(149,122,100.00)	3,729,100.00	(25.000000)	4	(95.40)	(642.21)	92.00	0.00	(35.22)	0.00	3,785,012.69
JGC HOLDINGS CMN															
1963.T	(51,300)	JPY	1,267.500000	(67,233,800.00)	(65,022,750.00)		0.227000	ACT/365					0.00	0.00	2,450,108.31
JP3667600005	(50,800)	1.000000	1,315.266213	(66,835,448.17)	(67,473,156.71)	2,450,406.71	(25.000000)	4	(44.84)	(298.41)	92.00	0.00	0.00	0.00	2,450,108.31
K'S HOLDINGS CMN															
8282.T	(43,100)	JPY	1,414.000000	(54,169,500.00)	(60,943,400.00)		0.227000	ACT/365					0.00	0.00	(236,672.83)
JP3277150003	(38,500)	1.000000	1,408.513907	(54,210,371.71)	(60,706,949.40)	(236,450.60)	(25.000000)	4	(33.88)	(222.24)	92.00	0.00	0.00	0.00	(236,672.83)
KADOKAWA CORPORATION CMN															
9468.T	0	JPY	3,170.000000	(964,800.00)	0.00		0.227000	ACT/365					11,275.34	0.00	11,272.43
JP3214350005	(300)	1.000000	0.000000	(964,537.30)	0.00	0.00	(25.000000)	4	(0.61)	(2.91)	92.00	0.00	(3.49)	0.00	11,272.43
KAJIMA CMN															
1812.T	(70,900)	JPY	2,700.000000	(224,560,000.00)	(191,430,000.00)		0.227000	ACT/365					1,542,328.71	0.00	14,374,454.84
JP3210200006	(80,200)	1.000000	2,881.000000	(231,056,200.00)	(204,262,900.00)	12,832,900.00	(25.000000)	4	(101.10)	(773.87)	92.00	0.00	(110.68)	0.00	14,374,454.84
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	(2,100)	JPY	1,674.000000	(3,610,950.00)	(3,515,400.00)		0.227000	ACT/365					0.00	0.00	138,614.74
JP3228600007	(2,100)	1.000000	1,740.012599	(3,654,026.46)	(3,654,026.46)	138,626.46	(25.000000)	4	(2.01)	(11.72)	92.00	0.00	0.00	0.00	138,614.74
KAO CORP LTD CMN															
4452.T	(7,800)	JPY	6,023.000000	(47,665,800.00)	(46,979,400.00)		0.227000	ACT/365					322,381.20	0.00	2,449,203.63
JP3205800000	(7,800)	1.000000	6,386.225561	(49,812,559.38)	(49,812,559.38)	2,833,159.38	(25.000000)	4	(16.68)	(144.94)	92.00	(706,192.00)	(11.26)	0.00	2,449,469.62

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Fund: ALL
Business Date: Jan 13, 2025
Run Date: Jan 13, 2025 10:50 PM EST

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,100)	JPY	14,810.000000	(73,542,000.00)	(75,531,000.00)		0.227000	ACT/365					0.00	0.00	(7,110,381.26)
JP3211050004	(5,100)	1.000000	13,440.000000	(68,544,000.00)	(68,544,000.00)	(6,987,000.00)	(910.784300)	4	(17,924.64)	(123,381.26)	92.00	0.00	0.00	0.00	(7,110,381.26)
KINTETSU CORP CMN															
9041.T	(1,400)	JPY	3,242.000000	(4,614,400.00)	(4,538,800.00)		0.227000	ACT/365					256.99	0.00	95,436.95
JP3260800002	(1,400)	1.000000	3,310.000000	(4,634,000.00)	(4,634,000.00)	95,200.00	(25.000000)	4	(2.79)	(20.04)	92.00	0.00	(1.11)	0.00	95,436.95
KIRIN HOLDINGS COMPANY, LTD CMN															
2503.T	(74,000)	JPY	1,975.000000	(120,914,400.00)	(146,150,000.00)		0.227000	ACT/365					268,175.62	0.00	2,747,020.40
JP3258000003	(60,700)	1.000000	2,035.337497	(124,217,490.74)	(150,614,974.79)	4,464,974.79	(25.000000)	4	(55.65)	(402.01)	92.00	(1,985,728.00)	(12.52)	0.00	2,747,768.33
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(4,800)	JPY	5,918.000000	(28,251,700.00)	(28,406,400.00)		0.227000	ACT/365					0.00	0.00	1,217,363.24
JP3301100008	(4,700)	1.000000	6,224.783569	(29,281,000.00)	(29,878,961.13)	1,472,561.13	(25.000000)	4	(11.40)	(81.89)	92.00	(255,116.00)	0.00	0.00	1,217,459.33
KOBE BUSSAN CMN															
3038.T	0	JPY	3,296.000000	0.00	0.00		0.000000	ACT/365					9,173.33	0.00	9,165.31
JP3291200008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.02)	92.00	0.00	(8.02)	0.00	9,165.31
KOBE STEEL CMN															
5406.T	(14,300)	JPY	1,552.500000	(26,592,150.00)	(22,200,750.00)		0.227000	ACT/365					57,294.52	0.00	436,133.02
JP3289800009	(16,900)	1.000000	1,579.000000	(26,685,100.00)	(22,579,700.00)	378,950.00	(25.000000)	4	(16.18)	(111.50)	92.00	0.00	(19.63)	0.00	436,133.02
KOKUSAI ELECTRIC CMN															
6525.T	(600)	JPY	2,242.000000	(964,837.28)	(1,345,200.00)		0.227000	ACT/365					0.00	0.00	92,204.13
JP3293330001	(400)	1.000000	2,395.677604	(964,837.28)	(1,437,406.56)	92,206.56	(25.000000)	4	(0.61)	(2.43)	92.00	0.00	0.00	0.00	92,204.13
KOSE CORPORATION. CMN															
4922.T	(200)	JPY	6,690.000000	(1,368,600.00)	(1,338,000.00)		0.227000	ACT/365					0.00	0.00	90,050.67
JP3283650004	(200)	1.000000	7,140.269185	(1,428,053.84)	(1,428,053.84)	90,053.84	(25.000000)	4	(0.49)	(3.17)	92.00	0.00	0.00	0.00	90,050.67
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(2,300)	JPY	3,099.000000	(4,887,000.00)	(7,127,700.00)		0.227000	ACT/365					0.00	0.00	259,975.43
JP3266190002	(1,500)	1.000000	3,217.640398	(4,880,636.72)	(7,400,572.92)	272,872.92	(25.000000)	4	(3.12)	(17.49)	92.00	(12,880.00)	0.00	0.00	259,975.86
KYOCERA CORPORATION CMN															
6971.T	(7,600)	JPY	1,565.000000	(14,826,986.19)	(11,894,000.00)		0.227000	ACT/365					145,661.83	0.00	895,453.68
JP3249600002	(8,900)	1.000000	1,663.661740	(14,826,986.19)	(12,643,829.22)	749,829.22	(25.000000)	4	(9.34)	(37.37)	92.00	0.00	(7.66)	0.00	895,453.68
KYORITSU MAINTENANCE CMN															
9616.T	(50,400)	JPY	2,816.000000	(137,061,250.00)	(141,926,400.00)		0.227000	ACT/365					0.00	0.00	5,441,395.81
JP3253900009	(47,500)	1.000000	2,923.974228	(139,089,139.26)	(147,368,301.08)	5,441,901.08	(25.000000)	4	(73.76)	(505.26)	92.00	0.00	0.00	0.00	5,441,395.81
KYUDENKO CORPORATION CMN															
1959.T	(300)	JPY	5,311.000000	0.00	(1,593,300.00)		0.226996	ACT/365					0.00	0.00	(10,002.92)
JP3247050002	0	1.000000	5,277.656930	0.00	(1,583,297.08)	(10,002.92)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(10,002.92)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 13, 2025
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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
LAND CMN															
8918.T	(619,200)	JPY	7.000000	(4,334,400.00)	(4,334,400.00)		0.227000	ACT/365					0.00	0.00	1,259.99
JP3968800007	(619,200)	1.000000	7.002411	(4,335,892.62)	(4,335,892.62)	1,492.62	(50.000000)	4	(32.41)	(232.64)	92.00	0.00	0.00	0.00	1,259.99
LIFEDRINK COMPANY CMN															
2585.T	(4,300)	JPY	2,327.000000	(10,023,300.00)	(10,006,100.00)		0.227000	ACT/365					(14,560.07)	0.00	(242,507.97)
JP3966680005	(4,300)	1.000000	2,274.000000	(9,778,200.00)	(9,778,200.00)	(227,900.00)	(25.000000)	4	(7.84)	(47.90)	92.00	0.00	(1.32)	0.00	(242,507.97)
MARUBENI CORPORATION CMN															
8002.T	(3,900)	JPY	2,233.000000	(17,639,600.00)	(8,708,700.00)		0.227000	ACT/365					545,970.17	0.00	1,167,958.80
JP3877600001	(7,600)	1.000000	2,392.500000	(18,183,000.00)	(9,330,750.00)	622,050.00	(25.000000)	4	(7.74)	(61.37)	92.00	0.00	(31.99)	0.00	1,167,958.80
MATSUKIYOCOCOKARA CMN															
3088.T	(55,800)	JPY	2,235.500000	(127,602,000.00)	(124,740,900.00)		0.227000	ACT/365					222,620.82	0.00	4,097,540.22
JP3869010003	(55,600)	1.000000	2,304.952066	(128,155,755.20)	(128,616,325.26)	3,875,425.26	(25.000000)	4	(76.96)	(505.85)	92.00	0.00	(12.52)	0.00	4,097,540.22
MEDLEY CMN															
4480.T	(700)	JPY	3,735.000000	(2,572,500.00)	(2,614,500.00)		0.227000	ACT/365					0.00	0.00	69,992.73
JP3921310003	(700)	1.000000	3,835.000000	(2,684,500.00)	(2,684,500.00)	70,000.00	(25.000000)	4	(0.92)	(7.27)	92.00	0.00	0.00	0.00	69,992.73
MERCARI CMN															
4385.T	(27,400)	JPY	1,703.000000	(39,891,250.00)	(46,662,200.00)		0.227000	ACT/365					0.00	0.00	1,913,904.59
JP3921290007	(23,500)	1.000000	1,772.853894	(41,962,526.62)	(48,576,196.70)	1,913,996.70	(25.000000)	4	(12.26)	(92.12)	92.00	0.00	0.00	0.00	1,913,904.59
MITSUBISHI MOTORS CMN															
7211.T	(16,100)	JPY	490.500000	(8,700,170.00)	(7,897,050.00)		0.227000	ACT/365					80,302.14	0.00	758,092.76
JP3899800001	(17,300)	1.000000	532.600000	(9,213,980.00)	(8,574,860.00)	677,810.00	(25.000000)	4	(2.29)	(19.38)	92.00	0.00	(1.85)	0.00	758,092.76
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	(96,000)	JPY	1,903.500000	(123,545,668.98)	(182,736,000.00)		0.227000	ACT/365					0.00	0.00	977,546.39
JP3902900004	(64,400)	1.000000	1,913.686019	(123,545,668.98)	(183,713,857.79)	977,857.79	(25.000000)	4	(77.85)	(311.40)	92.00	0.00	0.00	0.00	977,546.39
MIITSUI E&S CMN															
7003.T	0	JPY	1,583.000000	0.00	0.00		0.000000	ACT/365					165,559.34	0.00	165,556.80
JP3891600003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.55)	92.00	0.00	(2.55)	0.00	165,556.80
MIITSUI O.S.K. LINES LTD CMN															
9104.T	(4,700)	JPY	5,309.000000	(35,191,200.00)	(24,952,300.00)		0.227000	ACT/365					404,199.01	0.00	1,453,996.83
JP3362700001	(6,200)	1.000000	5,532.388140	(34,355,466.75)	(26,002,224.26)	1,049,924.26	(25.000000)	4	(27.37)	(126.43)	92.00	0.00	(48.43)	0.00	1,453,996.83
MIZUHO FINANCIAL GROUP CMN															
8411.T	(3,200)	JPY	3,885.000000	0.00	(12,432,000.00)		0.227000	ACT/365					0.00	0.00	169,180.87
JP3885780001	0	1.000000	3,937.869022	0.00	(12,601,180.87)	169,180.87	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	169,180.87
MODEC CMN															
6269.T	(7,800)	JPY	3,340.000000	(27,378,000.00)	(26,052,000.00)		0.227000	ACT/365					0.00	0.00	(176,440.21)
JP3888250002	(7,800)	1.000000	3,345.000000	(26,091,000.00)	(26,091,000.00)	39,000.00	(25.000000)	4	(25.26)	(160.21)	92.00	(215,280.00)	0.00	0.00	(176,359.12)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MONEY FORWARD, INC. CMN															
3994.T	(5,500)	JPY	4,846.000000	(27,065,500.00)	(26,653,000.00)		0.227000	ACT/365					0.00	0.00	(82,626.70)
JP3869960009	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(26,570,500.00)	(82,500.00)	(25.000000)	4	(20.13)	(126.70)	92.00	0.00	0.00	0.00	(82,626.70)
MURATA MFG. CO., LTD. CMN															
6981.T	(7,000)	JPY	2,522.500000	(8,589,900.00)	(17,657,500.00)		0.227000	ACT/365					0.00	0.00	81,058.57
JP3914400001	(3,300)	1.000000	2,534.085274	(8,337,008.06)	(17,738,596.91)	81,096.91	(25.000000)	4	(6.99)	(38.34)	92.00	0.00	0.00	0.00	81,058.57
NABTESCO CMN															
6268.T	(2,500)	JPY	2,716.000000	(7,565,400.00)	(6,790,000.00)		0.227000	ACT/365					9,804.63	0.00	118,331.86
JP3651210001	(2,700)	1.000000	2,808.000000	(7,581,600.00)	(7,020,000.00)	230,000.00	(25.000000)	4	(4.67)	(32.77)	92.00	(121,440.00)	(3.87)	0.00	118,377.60
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(11,600)	JPY	1,810.000000	(21,729,900.00)	(20,996,000.00)		0.227000	ACT/365					0.00	0.00	(106,826.14)
JP3651400008	(11,300)	1.000000	1,801.338767	(20,335,166.12)	(20,895,529.69)	(100,470.31)	(191.814100)	4	(1,015.48)	(6,355.84)	92.00	0.00	0.00	0.00	(106,826.14)
NEC CORPORATION CMN															
6701.T	0	JPY	13,100.000000	0.00	0.00		0.000000	ACT/365					737,229.39	0.00	737,187.71
JP3733000008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(41.67)	92.00	0.00	(41.67)	0.00	737,187.71
NEXON CO.LTD. CMN															
3659.T	0	JPY	2,174.000000	0.00	0.00		0.000000	ACT/365					1,716,201.47	0.00	1,551,958.27
JP3758190007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(23.20)	92.00	(164,220.00)	(23.20)	0.00	1,551,994.02
NEXTAGE CO. LTD. CMN															
3186.T	(3,600)	JPY	1,482.000000	(1,870,778.39)	(5,335,200.00)		0.227000	ACT/365					0.00	0.00	(684,632.81)
JP3758210003	(1,300)	1.000000	1,479.931576	(1,870,778.39)	(5,327,753.67)	(7,446.33)	(100.000000)	4	(39.62)	(158.48)	92.00	(677,028.00)	0.00	0.00	(684,538.25)
NIDEC CMN															
6594.T	(52,700)	JPY	2,915.000000	(35,424,047.29)	(153,620,500.00)		0.227000	ACT/365					0.00	0.00	276,056.78
JP3734800000	(12,100)	1.000000	2,920.239963	(35,424,047.29)	(153,896,646.07)	276,146.07	(25.000000)	4	(22.32)	(89.29)	92.00	0.00	0.00	0.00	276,056.78
NIHON KOHDEN CORP. CMN															
6849.T	(24,500)	JPY	2,042.500000	(50,590,100.00)	(50,041,250.00)		0.227000	ACT/365					0.00	0.00	2,742,641.85
JP3706800004	(24,200)	1.000000	2,154.450874	(52,166,936.52)	(52,784,046.41)	2,742,796.41	(25.000000)	4	(22.07)	(154.55)	92.00	0.00	0.00	0.00	2,742,641.85
NIPPON ELEC GLASS CO LTD															
5214.T	(22,800)	JPY	3,442.000000	(80,256,000.00)	(78,477,600.00)		0.227000	ACT/365					0.00	0.00	(3,019,382.00)
JP3733400000	(22,800)	1.000000	3,371.000000	(76,858,800.00)	(76,858,800.00)	(1,618,800.00)	(25.000000)	4	(71.70)	(430.01)	92.05	(1,400,151.99)	0.00	0.00	(3,018,854.63)
NIPPON STEEL CMN															
5401.T	0	JPY	3,043.000000	0.00	0.00		0.000000	ACT/365					391,970.94	0.00	391,941.17
JP3381000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(29.77)	92.00	0.00	(29.77)	0.00	391,941.17
NISSAN MOTOR CMN															
7201.T	0	JPY	453.400000	(10,236,060.00)	0.00		0.227000	ACT/365					1,085,512.51	0.00	1,085,459.82
JP3672400003	(21,900)	1.000000	0.000000	(10,512,000.00)	0.00	0.00	(25.000000)	4	(4.73)	(52.69)	92.00	0.00	(52.69)	0.00	1,085,459.82

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NITORI CO LTD CMN															
9843.T	(100)	JPY	18,400.000000	0.00	(1,840,000.00)		0.226996	ACT/365					0.00	0.00	21,878.97
JP3756100008	0	1.000000	18,618.789700	0.00	(1,861,878.97)	21,878.97	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	21,878.97
NOMURA MICRO SCIENCE CMN															
6254.T	(43,200)	JPY	3,020.000000	(123,213,200.00)	(130,464,000.00)		0.227000	ACT/365					(8,846,878.70)	0.00	(39,502,164.33)
JP3762950008	(45,100)	1.000000	2,311.000000	(104,226,100.00)	(98,835,200.00)	(30,628,800.00)	(122.727200)	4	(3,494.71)	(26,485.63)	92.00	0.00	(3,148.14)	0.00	(39,502,164.33)
OJI HOLDINGS CMN															
3861.T	(57,500)	JPY	595.000000	(33,251,890.00)	(34,212,500.00)		0.227000	ACT/365					13,538.91	0.00	518,538.37
JP3174410005	(55,300)	1.000000	603.784991	(33,405,796.50)	(34,717,636.98)	505,136.98	(25.000000)	4	(20.00)	(137.52)	92.00	0.00	(8.96)	0.00	518,538.37
OLYMPUS CMN															
7733.T	(27,800)	JPY	2,318.000000	(22,602,300.00)	(64,440,400.00)		0.227000	ACT/365					411,616.26	0.00	1,363,489.68
JP3201200007	(9,400)	1.000000	2,352.244521	(22,282,700.00)	(65,392,397.69)	951,997.69	(25.000000)	4	(16.23)	(124.27)	92.00	0.00	(28.00)	0.00	1,363,489.68
OMRON CORPORATION CMN															
6645.T	0	JPY	4,794.000000	(56,729,500.00)	0.00		0.227000	ACT/365					11,671,020.90	0.00	11,670,836.15
JP3197800000	(11,500)	1.000000	0.000000	(61,559,500.00)	0.00	0.00	(25.000000)	4	(5.71)	(184.75)	92.00	0.00	(184.75)	0.00	11,670,836.15
ORGANO CORPORATION CMN															
6368.T	(7,100)	JPY	8,930.000000	(61,600,000.00)	(63,403,000.00)		0.227000	ACT/365					0.00	0.00	(5,078,498.24)
JP3201600008	(7,000)	1.000000	8,214.772757	(57,439,944.10)	(58,324,886.58)	(5,078,113.42)	(25.000000)	4	(64.69)	(384.82)	92.00	0.00	0.00	0.00	(5,078,498.24)
ORIENTAL LAND CO CMN															
4661.T	(23,400)	JPY	3,318.000000	(87,127,600.00)	(77,641,200.00)		0.227000	ACT/365					171,255.09	0.00	2,861,321.38
JP3198900007	(25,900)	1.000000	3,432.973106	(88,886,570.69)	(80,331,570.69)	2,690,370.69	(25.000000)	4	(43.96)	(304.40)	92.00	0.00	(34.25)	0.00	2,861,321.38
OSAKA GAS CO., LTD. CMN															
9532.T	(17,600)	JPY	3,248.000000	(61,658,400.00)	(57,164,800.00)		0.227000	ACT/365					151,184.94	0.00	3,882,179.24
JP3180400008	(18,400)	1.000000	3,460.000000	(63,664,000.00)	(60,896,000.00)	3,731,200.00	(25.000000)	4	(26.38)	(205.71)	92.00	0.00	(10.31)	0.00	3,882,179.24
PLAID INC. (JAPAN) CMN															
4165.T	(5,900)	JPY	915.000000	(3,736,200.00)	(5,398,500.00)		0.227000	ACT/365					0.00	0.00	304,031.28
JP3833270006	(3,900)	1.000000	966.750717	(3,842,650.21)	(5,703,829.23)	305,329.23	(25.000000)	4	(232.01)	(1,297.95)	92.00	0.00	0.00	0.00	304,031.28
POLA ORBIS HOLDINGS CMN															
4927.T	(3,300)	JPY	1,419.500000	(1,684,800.00)	(4,684,350.00)		0.227000	ACT/365					0.00	0.00	(38,423.69)
JP3855900001	(1,200)	1.000000	1,413.942943	(1,707,904.00)	(4,666,011.71)	(18,338.29)	(66.666600)	4	(20.15)	(121.40)	92.00	(19,964.00)	0.00	0.00	(38,416.17)
RAKUTEN BANK CMN															
5838.T	(1,800)	JPY	4,477.000000	(8,335,800.00)	(8,058,600.00)		0.227000	ACT/365					2,871.46	0.00	(99,771.79)
JP3967220009	(1,800)	1.000000	4,420.000000	(7,956,000.00)	(7,956,000.00)	(102,600.00)	(25.000000)	4	(7.61)	(43.24)	92.00	0.00	(0.45)	0.00	(99,771.79)
RAKUTEN GROUP CMN															
4755.T	(87,000)	JPY	914.100000	(4,232,460.00)	(79,526,700.00)		0.227000	ACT/365					0.00	0.00	354,522.07
JP3967200001	(4,600)	1.000000	918.175142	(4,072,225.29)	(79,881,237.37)	354,537.37	(25.000000)	4	(3.66)	(15.30)	92.00	0.00	0.00	0.00	354,522.07

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
RENESAS ELECTRONICS CMN															
6723.T	(6,000)	JPY	2,021.000000	(14,352,667.02)	(12,126,000.00)		0.227000	ACT/365					54,142.83	0.00	592,224.61
JP3164720009	(6,800)	1.000000	2,110.686326	(14,352,667.02)	(12,664,117.96)	538,117.96	(25.000000)	4	(9.04)	(36.18)	92.00	0.00	(5.02)	0.00	592,224.61
RESORTTRUST INC CMN															
4681.T	(23,300)	JPY	3,022.000000	(71,833,900.00)	(70,412,600.00)		0.227000	ACT/365					20,819.67	0.00	2,783,181.61
JP3974450003	(23,300)	1.000000	3,140.567311	(73,175,218.35)	(73,175,218.35)	2,762,618.35	(25.000000)	4	(36.92)	(256.41)	92.05	0.00	(1.86)	0.00	2,783,181.61
RINNAI CORP. CMN															
5947.T	(17,600)	JPY	3,228.000000	(58,408,700.00)	(56,812,800.00)		0.227000	ACT/365					44,521.62	0.00	557,711.98
JP3977400005	(18,100)	1.000000	3,257.171104	(58,955,711.43)	(57,326,211.43)	513,411.43	(25.000000)	4	(33.40)	(221.07)	92.04	0.00	(10.35)	0.00	557,711.98
ROHM CO LTD ORD CMN															
6963.T	(6,900)	JPY	1,468.500000	(10,136,750.00)	(10,132,650.00)		0.227000	ACT/365					0.00	0.00	467,325.68
JP3982800009	(6,500)	1.000000	1,536.233472	(9,998,350.07)	(10,600,010.96)	467,360.96	(25.000000)	4	(7.25)	(35.27)	92.00	0.00	0.00	0.00	467,325.68
RORZE CMN															
6323.T	(2,800)	JPY	1,620.000000	(3,141,650.00)	(4,536,000.00)		0.227000	ACT/365					0.00	0.00	(59,103.99)
JP3982200002	(1,900)	1.000000	1,598.896065	(3,022,453.53)	(4,476,908.98)	(59,091.02)	(25.000000)	4	(2.72)	(12.97)	92.00	0.00	0.00	0.00	(59,103.99)
ROUND ONE CORP CMN															
4680.T	0	JPY	1,220.000000	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	0	0.00	0.00	92.00	(3,312.00)	0.00	0.00	(3,310.75)
SAKURA INTERNET INC. CMN															
3778.T	(500)	JPY	4,590.000000	(946,000.00)	(2,295,000.00)		0.227000	ACT/365					0.00	0.00	32,329.21
JP3317300006	(200)	1.000000	4,657.697230	(925,439.84)	(2,328,848.62)	33,848.61	(1,200.000000)	4	(305.26)	(1,519.40)	92.00	0.00	0.00	0.00	32,329.21
SANKYO CO., LTD.															
6417.T	(7,900)	JPY	2,072.000000	(16,842,800.00)	(16,368,800.00)		0.227000	ACT/365					0.00	0.00	469,566.91
JP3326410002	(7,900)	1.000000	2,131.447520	(16,838,435.40)	(16,838,435.40)	469,635.40	(25.000000)	4	(10.64)	(68.49)	92.00	0.00	0.00	0.00	469,566.91
SANRIO CO LTD															
8136.T	(5,400)	JPY	5,555.000000	(39,183,000.00)	(29,997,000.00)		0.227000	ACT/365					311,339.81	0.00	230,203.84
JP3343200006	(7,400)	1.000000	5,540.000000	(40,996,000.00)	(29,916,000.00)	(81,000.00)	(25.000000)	4	(13.42)	(135.97)	92.00	0.00	(50.84)	0.00	230,203.84
SAPPORO HOLDINGS CMN															
2501.T	(1,200)	JPY	7,380.000000	(10,717,000.00)	(8,856,000.00)		0.227000	ACT/365					394,301.25	0.00	1,433,772.50
JP3320800000	(1,400)	1.000000	8,318.000000	(11,645,200.00)	(9,981,600.00)	1,125,600.00	(25.000000)	4	(0.98)	(16.75)	92.00	(86,112.00)	(4.76)	0.00	1,433,804.93
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(43,200)	JPY	2,184.500000	(91,821,600.00)	(94,370,400.00)		0.227000	ACT/365					1,836.14	0.00	(1,445,725.63)
JP3323040000	(43,200)	1.000000	2,151.000000	(92,923,200.00)	(92,923,200.00)	(1,447,200.00)	(25.000000)	4	(51.01)	(361.76)	92.46	0.00	(0.24)	0.00	(1,445,725.63)
SBI HOLDINGS, INC. CMN															
8473.T	(2,300)	JPY	3,925.000000	(8,146,170.46)	(9,027,500.00)		0.227000	ACT/365					0.00	0.00	319,171.89
JP3436120004	(2,000)	1.000000	4,063.779315	(8,146,170.46)	(9,346,692.43)	319,192.42	(25.000000)	4	(5.13)	(20.53)	92.00	0.00	0.00	0.00	319,171.89

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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.)															
SBI SUMISHIN NET BANK CMN															
7163.T	(5,200)	JPY	3,805.000000	(19,901,500.00)	(19,786,000.00)		0.227000	ACT/365					15,803.96	0.00	(62,278.02)
JP3400650002	(5,300)	1.000000	3,790.000000	(20,087,000.00)	(19,708,000.00)	(78,000.00)	(25.000000)	4	(11.39)	(81.98)	92.00	0.00	(4.90)	0.00	(62,278.02)
SCREEN HOLDINGS CMN															
7735.T	(500)	JPY	10,080.000000	0.00	(5,040,000.00)		0.227000	ACT/365					0.00	0.00	49,669.15
JP3494600004	0	1.000000	10,179.338300	0.00	(5,089,669.15)	49,669.15	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	49,669.15
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(11,000)	JPY	2,877.500000	(42,018,000.00)	(31,652,500.00)		0.227000	ACT/365					568,017.15	0.00	2,750,195.68
JP3419050004	(14,100)	1.000000	3,075.892736	(43,370,420.10)	(33,834,820.10)	2,182,320.10	(25.000000)	4	(18.07)	(141.56)	92.00	0.00	(34.18)	0.00	2,750,195.68
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,511.000000	0.00	0.00		0.000000	ACT/365					54,435.92	0.00	54,428.19
JP3419400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.73)	92.00	0.00	(7.73)	0.00	54,428.19
SEKISUI HOUSE, LTD. CMN															
1928.T	(17,500)	JPY	3,603.000000	(65,172,800.00)	(63,052,500.00)		0.227000	ACT/365					88,764.98	0.00	3,221,023.56
JP3420600003	(17,600)	1.000000	3,782.000000	(66,563,200.00)	(66,185,000.00)	3,132,500.00	(25.000000)	4	(32.42)	(241.42)	92.00	0.00	(10.15)	0.00	3,221,023.56
SG HOLDINGS CO., LTD. CMN															
9143.T	(4,000)	JPY	1,476.000000	(4,378,815.36)	(5,904,000.00)		0.227000	ACT/365					0.00	0.00	113,247.82
JP3162770006	(2,900)	1.000000	1,504.314714	(4,378,815.36)	(6,017,258.85)	113,258.85	(25.000000)	4	(2.76)	(11.04)	92.00	0.00	0.00	0.00	113,247.82
SHIMANO CORPORATION CMN															
7309.T	0	JPY	20,260.000000	0.00	0.00		0.000000	ACT/365					158,732.27	0.00	144,512.61
JP3358000002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(5.66)	92.00	(14,214.00)	(5.66)	0.00	144,517.96
SHIMIZU CORP CMN															
1803.T	(3,500)	JPY	1,265.000000	0.00	(4,427,500.00)		0.227000	ACT/365					0.00	0.00	41,959.47
JP3358800005	0	1.000000	1,276.988419	0.00	(4,469,459.47)	41,959.47	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	41,959.47
SHINKO ELEC IND CO LTD CMN															
6967.T	(8,700)	JPY	5,874.000000	(34,627,100.00)	(51,103,800.00)		0.227000	ACT/365					0.00	0.00	(843,012.63)
JP3375800004	(5,900)	1.000000	5,777.119246	(33,821,506.07)	(50,260,937.44)	(842,862.56)	(25.000000)	4	(26.83)	(150.07)	92.00	0.00	0.00	0.00	(843,012.63)
SHISEIDO CO., LTD. CMN															
4911.T	(37,300)	JPY	2,585.000000	(100,001,300.00)	(96,420,500.00)		0.227000	ACT/365					0.00	0.00	6,789,136.55
JP3351600006	(37,300)	1.000000	2,785.890859	(103,913,729.02)	(103,913,729.02)	7,493,229.02	(25.000000)	4	(38.68)	(292.47)	92.00	(703,800.00)	0.00	0.00	6,789,401.64
SOFTBANK GROUP CORP. CMN															
9984.T	(200)	JPY	9,251.000000	(3,748,400.00)	(1,850,200.00)		0.227000	ACT/365					31,306.27	0.00	71,622.87
JP3436100006	(400)	1.000000	9,452.635539	(3,781,054.22)	(1,890,527.11)	40,327.11	(25.000000)	4	(2.16)	(10.50)	92.00	0.00	(6.27)	0.00	71,622.87
SOJITZ CORPORATION CMN															
2768.T	(4,200)	JPY	3,140.000000	(8,296,600.00)	(13,188,000.00)		0.227000	ACT/365					0.00	0.00	271,042.48
JP3663900003	(2,600)	1.000000	3,204.541199	(8,429,200.00)	(13,459,073.04)	271,073.04	(25.000000)	4	(4.40)	(30.56)	92.00	0.00	0.00	0.00	271,042.48

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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.)															
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(5,700)	JPY	6,206.000000	(35,220,300.00)	(35,374,200.00)		0.227000	ACT/365					0.00	0.00	(336,455.05)
JP3164630000	(5,700)	1.000000	6,147.000000	(35,037,900.00)	(35,037,900.00)	(336,300.00)	(25.000000)	4	(23.33)	(155.05)	92.00	0.00	0.00	0.00	(336,455.05)
SUBARU CORPORATION CMN															
7270.T	0	JPY	2,676.500000	0.00	0.00		0.000000	ACT/365					47,278.04	0.00	47,273.89
JP3814800003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.16)	92.00	0.00	(4.16)	0.00	47,273.89
SUMCO CMN															
3436.T	(14,200)	JPY	1,154.500000	(16,642,800.00)	(16,393,900.00)		0.227000	ACT/365					0.00	0.00	40,403.59
JP3322930003	(13,800)	1.000000	1,157.350824	(15,966,162.14)	(16,434,381.70)	40,481.70	(25.000000)	4	(14.70)	(78.11)	92.00	0.00	0.00	0.00	40,403.59
SUMITOMO CHEMICAL COMPANY CMN															
4005.T	(3,600)	JPY	336.800000	0.00	(1,212,480.00)		0.227000	ACT/365					0.00	0.00	9,540.57
JP3401400001	0	1.000000	339.450157	0.00	(1,222,020.57)	9,540.57	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	9,540.57
SUMITOMO CORPORATION CMN															
8053.T	(2,800)	JPY	3,248.000000	(9,778,800.00)	(9,094,400.00)		0.227000	ACT/365					3,221.97	0.00	507,183.28
JP3404600003	(2,900)	1.000000	3,428.000000	(9,941,200.00)	(9,598,400.00)	504,000.00	(25.000000)	4	(5.15)	(38.68)	92.00	0.00	(2.79)	0.00	507,183.28
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(52,500)	JPY	541.000000	(27,664,000.00)	(28,402,500.00)		0.227000	ACT/365					0.00	0.00	1,095,818.42
JP3495000006	(49,400)	1.000000	561.874753	(27,802,134.78)	(29,498,424.51)	1,095,924.51	(25.000000)	4	(16.57)	(106.10)	92.00	0.00	0.00	0.00	1,095,818.42
SUMITOMO METAL MNG CMN															
5713.T	(2,600)	JPY	3,550.000000	(12,267,200.00)	(9,230,000.00)		0.227000	ACT/365					23,619.74	0.00	187,366.65
JP3402600005	(3,400)	1.000000	3,613.000000	(12,284,200.00)	(9,393,800.00)	163,800.00	(25.000000)	4	(7.62)	(53.09)	92.00	0.00	(14.71)	0.00	187,366.65
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	(16,900)	JPY	3,754.000000	(38,847,674.74)	(63,442,600.00)		0.227000	ACT/365					0.00	0.00	1,893,754.94
JP3890350006	(10,000)	1.000000	3,866.062299	(38,847,674.74)	(65,336,452.86)	1,893,852.86	(25.000000)	4	(24.48)	(97.92)	92.00	0.00	0.00	0.00	1,893,754.94
SUNWELS CMN															
9229.T	(8,100)	JPY	690.000000	(3,676,400.00)	(5,589,000.00)		0.227000	ACT/365					0.00	0.00	118,626.31
JP3324410004	(5,200)	1.000000	705.006593	(3,670,386.02)	(5,710,553.40)	121,553.40	(500.000000)	4	(480.79)	(2,927.09)	92.00	0.00	0.00	0.00	118,626.31
TAIHEIYO CEMENT CORPORATION CMN															
5233.T	(26,500)	JPY	3,430.000000	(96,729,300.00)	(90,895,000.00)		0.227000	ACT/365					196,186.36	0.00	4,356,387.88
JP3449020001	(27,900)	1.000000	3,587.000000	(100,077,300.00)	(95,055,500.00)	4,160,500.00	(25.000000)	4	(40.13)	(298.47)	92.10	0.00	(16.78)	0.00	4,356,387.88
TAIYO YUDEN CMN															
6976.T	(17,500)	JPY	2,270.000000	(39,551,400.00)	(39,725,000.00)		0.227000	ACT/365					0.00	0.00	(23,762.92)
JP3452000007	(17,200)	1.000000	2,268.652437	(39,019,162.00)	(39,701,417.65)	(23,582.35)	(25.000000)	4	(28.23)	(180.57)	92.00	0.00	0.00	0.00	(23,762.92)
TAKASHIMAYA CO LTD CMN															
8233.T	(3,500)	JPY	1,236.500000	(5,892,000.00)	(4,327,750.00)		0.227000	ACT/365					78,808.66	0.00	175,037.75
JP3456000003	(4,800)	1.000000	1,264.000000	(6,067,200.00)	(4,424,000.00)	96,250.00	(25.000000)	4	(2.62)	(20.91)	92.00	0.00	(7.27)	0.00	175,037.75

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TAZMO CO., LTD. CMN															
6266.T	(1,400)	JPY	2,179.000000	(2,718,000.00)	(3,050,600.00)		0.227000	ACT/365					0.00	0.00	52,523.59
JP3468000009	(1,200)	1.000000	2,217.998678	(2,669,526.47)	(3,105,198.15)	54,598.15	(529.166600)	4	(377.45)	(2,074.56)	92.00	0.00	0.00	0.00	52,523.59
TDK CORP CMN															
6762.T	0	JPY	1,895.000000	0.00	0.00		0.000000	ACT/365					90,476.88	0.00	90,474.58
JP3538800008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.30)	92.00	0.00	(2.30)	0.00	90,474.58
TEIJIN LTD CMN															
3401.T	(11,100)	JPY	1,285.000000	(12,924,450.00)	(14,263,500.00)		0.227000	ACT/365					0.00	0.00	477,570.41
JP3544000007	(9,900)	1.000000	1,328.028057	(13,182,712.74)	(14,741,111.43)	477,611.43	(25.000000)	4	(6.54)	(41.02)	92.00	0.00	0.00	0.00	477,570.41
TERUMO CORP CMN															
4543.T	0	JPY	2,992.000000	0.00	0.00		0.000000	ACT/365					468,989.82	0.00	468,963.31
JP3546800008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(26.51)	92.00	0.00	(26.51)	0.00	468,963.31
THK CMN															
6481.T	0	JPY	3,563.000000	(2,199,000.00)	0.00		0.227000	ACT/365					14,202.96	0.00	(16,724.10)
JP3539250005	(600)	1.000000	0.000000	(2,208,000.00)	0.00	0.00	(25.000000)	4	(1.33)	(15.06)	92.00	(30,912.00)	(15.06)	0.00	(16,717.37)
TOHO GAS CO., LTD. CMN															
9533.T	(600)	JPY	4,086.000000	(2,480,400.00)	(2,451,600.00)		0.227000	ACT/365					0.00	0.00	98,991.72
JP3600200004	(600)	1.000000	4,251.000000	(2,550,600.00)	(2,550,600.00)	99,000.00	(25.000000)	4	(1.13)	(8.28)	92.00	0.00	0.00	0.00	98,991.72
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(19,100)	JPY	1,116.000000	(19,639,350.00)	(21,315,600.00)		0.227000	ACT/365					0.00	0.00	1,150,950.83
JP3605400005	(17,100)	1.000000	1,176.262366	(20,211,507.79)	(22,466,611.20)	1,151,011.20	(25.000000)	4	(8.82)	(60.36)	92.00	0.00	0.00	0.00	1,150,950.83
TOKYO ELECTRON LTD CMN															
8035.T	(900)	JPY	27,025.000000	(22,032,000.00)	(24,322,500.00)		0.227000	ACT/365					0.00	0.00	24,350.92
JP3571400005	(800)	1.000000	27,052.130386	(21,644,093.04)	(24,346,917.35)	24,417.35	(25.000000)	4	(16.30)	(66.43)	92.00	0.00	0.00	0.00	24,350.92
TOKYO KEIKI INC. CMN															
7721.T	(1,000)	JPY	2,986.000000	(3,105,000.00)	(2,986,000.00)		0.227000	ACT/365					0.00	0.00	253,900.21
JP3624000000	(1,000)	1.000000	3,240.000000	(3,240,000.00)	(3,240,000.00)	254,000.00	(40.000000)	4	(13.88)	(99.79)	92.00	0.00	0.00	0.00	253,900.21
TOPCON CMN															
7732.T	(3,800)	JPY	2,764.500000	(12,325,500.00)	(10,505,100.00)		0.227000	ACT/365					110,972.72	0.00	392,136.10
JP3630400004	(4,500)	1.000000	2,838.500000	(12,773,250.00)	(10,786,300.00)	281,200.00	(25.000000)	4	(4.98)	(36.62)	92.00	0.00	(6.84)	0.00	392,136.10
TOPPAN PRINTING CO LTD CMN															
7911.T	(1,900)	JPY	4,315.000000	(7,639,200.00)	(8,198,500.00)		0.227000	ACT/365					(14,747.17)	0.00	(211,175.99)
JP3629000005	(1,800)	1.000000	4,211.635870	(7,559,564.28)	(8,002,108.15)	(196,391.85)	(25.000000)	4	(5.31)	(36.97)	92.00	0.00	(6.99)	0.00	(211,175.99)
TOWA CORP CMN															
6315.T	(5,100)	JPY	1,839.000000	(8,464,500.00)	(9,378,900.00)		0.227000	ACT/365					0.00	0.00	(560,319.50)
JP3555700008	(4,500)	1.000000	1,729.142500	(7,715,598.45)	(8,818,626.75)	(560,273.25)	(25.000000)	4	(9.99)	(46.25)	92.00	0.00	0.00	0.00	(560,319.50)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(32,200)	JPY	2,312.000000	(60,955,650.00)	(74,446,400.00)		0.227000	ACT/365					7,737.68	0.00	2,493,173.15
JP3613400005	(25,900)	1.000000	2,389.194121	(62,328,350.00)	(76,932,050.70)	2,485,650.70	(25.000000)	4	(29.87)	(215.23)	92.00	0.00	(3.03)	0.00	2,493,173.15
TOYOTA INDUSTRIES CMN															
6201.T	(9,900)	JPY	12,410.000000	(184,970,500.00)	(122,859,000.00)		0.227000	ACT/365					1,391,399.37	0.00	5,895,068.63
JP3634600005	(14,300)	1.000000	12,865.000000	(183,969,500.00)	(127,363,500.00)	4,504,500.00	(25.000000)	4	(122.78)	(830.74)	92.00	0.00	(320.47)	0.00	5,895,068.63
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(16,500)	JPY	1,871.000000	(30,937,500.00)	(30,871,500.00)		0.227000	ACT/365					0.00	0.00	(620,963.65)
JP3802680003	(16,500)	1.000000	1,835.565609	(30,286,832.55)	(30,286,832.55)	(584,667.45)	(655.454500)	4	(5,367.29)	(36,296.20)	92.00	0.00	0.00	0.00	(620,963.65)
TSURUHA HOLDINGS CMN															
3391.T	(800)	JPY	8,650.000000	(2,578,632.38)	(6,920,000.00)		0.227000	ACT/365					0.00	0.00	(32,754.20)
JP3536150000	(300)	1.000000	8,609.065374	(2,578,632.38)	(6,887,252.30)	(32,747.70)	(25.000000)	4	(1.62)	(6.50)	92.00	0.00	0.00	0.00	(32,754.20)
UBE INDUSTRIES LTD CMN															
4208.T	(4,400)	JPY	2,347.000000	(5,710,800.00)	(10,326,800.00)		0.227000	ACT/365					0.00	0.00	136,726.81
JP3158800007	(2,400)	1.000000	2,378.078450	(5,762,050.80)	(10,463,545.18)	136,745.18	(25.000000)	4	(3.28)	(18.37)	92.00	0.00	0.00	0.00	136,726.81
ULVAC, INC. CMN															
6728.T	(1,600)	JPY	6,257.000000	(8,368,100.00)	(10,011,200.00)		0.227000	ACT/365					0.00	0.00	(64,105.29)
JP3126190002	(1,300)	1.000000	6,216.958728	(8,048,257.40)	(9,947,133.97)	(64,066.03)	(25.000000)	4	(7.26)	(39.25)	92.00	0.00	0.00	0.00	(64,105.29)
UNICHARM CMN															
8113.T	(19,100)	JPY	1,224.000000	(23,884,550.00)	(23,378,400.00)		0.227000	ACT/365					103,986.65	0.00	1,400,865.77
JP3951600000	(19,100)	1.000000	1,302.500000	(24,877,750.00)	(24,877,750.00)	1,499,350.00	(25.000000)	4	(8.87)	(70.88)	92.00	(202,400.00)	(3.45)	0.00	1,400,909.83
WELCIA HOLDINGS CMN															
3141.T	(3,000)	JPY	2,139.500000	(3,444,200.00)	(6,418,500.00)		0.227000	ACT/365					0.00	0.00	(198,783.73)
JP3274280001	(1,700)	1.000000	2,073.241928	(3,485,703.51)	(6,219,725.78)	(198,774.22)	(25.000000)	4	(1.91)	(9.51)	92.00	0.00	0.00	0.00	(198,783.73)
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,736.000000	0.00	0.00		0.000000	ACT/365					(149,934.61)	0.00	(149,942.61)
JP3154750008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.00)	92.00	0.00	(8.00)	0.00	(149,942.61)
YAMAHA CORPORATION CMN															
7951.T	(51,900)	JPY	1,066.500000	(56,760,000.00)	(55,351,350.00)		0.227000	ACT/365					0.00	0.00	3,245,230.56
JP3942600002	(51,600)	1.000000	1,129.031937	(58,271,928.64)	(58,596,757.53)	3,245,407.53	(25.000000)	4	(26.36)	(176.97)	92.00	0.00	0.00	0.00	3,245,230.56

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(43,300)	JPY	4,271.000000	(101,556,000.00)	(184,934,300.00)		0.227000	ACT/365					0.00	0.00	(1,219,527.59)
JP3932000007	(23,400)	1.000000	4,242.844051	(98,975,255.87)	(183,715,147.41)	(1,219,152.59)	(25.000000)	4	(80.04)	(375.00)	92.00	0.00	0.00	0.00	(1,219,527.59)
TOTAL Short				(4,587,884,108.09)	(4,910,225,530.00)	62,283,811.99			(42,602.78)	(289,830.99)		(7,692,077.99)	20,065,968.41	0.00	74,367,871.42
				(4,599,798,353.65)	(4,972,509,341.99)							(5,501.93)	0.00	0.00	74,370,441.06
TOTAL JPY				(634,765,172.86)	(534,644,150.00)	(38,574,404.81)			(94,630.26)	(646,890.75)		(2,266,337.99)	24,024,136.54	0.00	(17,463,497.01)
				(587,799,962.63)	(496,069,745.19)							(40,810.22)	0.00	0.00	(17,462,970.98)
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(166,087)	NZD	11.690000	(1,916,475.24)	(1,941,557.03)		4.250000	ACT/365					0.00	0.00	138,916.67
NZIFTE0003S3	(159,308)	1.000000	12.516584	(1,999,040.76)	(2,078,841.83)	137,284.80	(35.000000)	1	214.39	1,631.88	100.00	0.00	0.00	0.00	138,916.67
TOTAL NZD				(3,915,516.00)	(4,020,400.86)	137,284.80			214.39	1,631.88		0.00	0.00	0.00	277,833.34
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,200	SGD	6.760000	488,592.00	474,552.00		3.104700	ACT/365					0.00	0.00	(6,066.85)
SG1U68934629	70,200	1.000000	6.840000	480,168.00	480,168.00	(5,616.00)	20.000000	1	(43.52)	(450.85)	100.00	0.00	0.00	0.00	(6,066.85)
TOTAL KEPPEL LTD CMN				968,760.00	954,720.00	(11,232.00)			(43.52)	(450.85)		0.00	0.00	0.00	(12,133.70)
OCBC LTD CMN															
OCBC.SI	0	SGD	16.970000	0.00	0.00		0.000000	ACT/365					31,521.42	0.00	30,880.74
SG1S04926220	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(640.67)	100.00	0.00	(640.67)	0.00	30,880.74
TOTAL OCBC LTD CMN				0.00	0.00	0.00			0.00	(640.67)		0.00	30,880.74	0.00	30,880.74
SINGAPORE EXCHANGE LTD CMN															
SGXL.SI	110,100	SGD	12.120000	1,372,947.00	1,334,412.00		3.104700	ACT/365					0.00	0.00	(69,577.19)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(68,262.00)	20.000000	1	(126.83)	(1,315.19)	100.00	0.00	0.00	0.00	(69,577.19)
TOTAL SINGAPORE EXCHANGE LTD CMN				2,775,621.00	2,737,086.00	(68,262.00)			(126.83)	(1,315.19)		0.00	0.00	0.00	(139,154.38)
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.120000	162,624.00	164,736.00		3.104700	ACT/365					0.00	0.00	1,959.42
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	2,112.00	20.000000	1	(14.72)	(152.58)	100.00	0.00	0.00	0.00	1,959.42
TOTAL SINGAPORE TELECOMMUNICATIONS CMN				325,248.00	327,360.00	2,112.00			(14.72)	(152.58)		0.00	0.00	0.00	3,918.84
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	0	SGD	36.800000	37,580.00	0.00		3.104700	ACT/365					8,362.68	0.00	8,086.12
SG1M31001969	1,000	1.000000	0.000000	36,330.00	0.00	0.00	20.000000	1	(3.30)	(276.56)	100.00	0.00	(276.56)	0.00	8,086.12
TOTAL UNITED OVERSEAS BANK LTD CMN				73,910.00	0.00	0.00			(3.30)	(276.56)		0.00	8,086.12	0.00	16,172.24
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	31,200	SGD	3.010000	109,440.00	93,912.00		3.104700	ACT/365					(403.47)	0.00	(3,316.63)
SG1T56930848	36,000	1.000000	3.100000	111,600.00	96,720.00	(2,808.00)	20.000000	1	(10.09)	(105.16)	100.00	0.00	(15.72)	0.00	(3,316.63)
TOTAL WILMAR INTERNATIONAL LTD CMN				221,040.00	190,632.00	(2,808.00)			(10.09)	(105.16)		0.00	(419.19)	0.00	(6,633.26)
TOTAL Long				2,171,183.00	2,067,612.00	(74,574.00)			(198.47)	(2,941.02)		0.00	39,480.63	0.00	(38,034.39)
				2,193,396.00	2,142,186.00							(932.95)	0.00	0.00	(38,034.39)

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066831553 (Cont.)															
SGD (Cont.)															
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(76,400)	SGD	0.730000	(58,064.00)	(55,772.00)		3.104700	ACT/365					0.00	0.00	3,036.39
SGXE21576413	(76,400)	1.000000	0.769386	(58,781.09)	(58,781.09)	3,009.09	(20.000000)	1	4.68	27.30	100.00	0.00	0.00	0.00	3,036.39
SATS LTD CMN															
SATS.SI	(156,900)	SGD	3.590000	(567,978.00)	(563,271.00)		3.104700	ACT/365					0.00	0.00	8,316.55
SG152882764	(156,900)	1.000000	3.640031	(571,120.82)	(571,120.82)	7,849.82	(20.000000)	1	45.47	466.72	100.00	0.00	0.00	0.00	8,316.55
SEATRIUM LIMITED CMN															
SEAT.SI	(258,100)	SGD	2.170000	(570,401.00)	(560,077.00)		3.104700	ACT/365					0.00	0.00	(10,671.33)
SGXE34184239	(258,100)	1.000000	2.127865	(549,202.04)	(549,202.04)	(10,874.96)	(113.705900)	1	28.95	203.63	100.00	0.00	0.00	0.00	(10,671.33)
TOTAL Short				(1,196,443.00)	(1,179,120.00)								0.00	0.00	681.61
				(1,179,103.96)	(1,179,103.96)	(16.04)			79.10	697.65		0.00	0.00	0.00	681.61
TOTAL SGD				974,740.00	888,492.00	(74,590.04)			(119.37)	(2,243.37)		0.00	39,480.63	0.00	(37,352.79)
				1,014,292.04	963,082.04							0.00	(932.95)	0.00	(37,352.79)
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	9,300	CNY	1.957912	18,391.40	18,208.58		4.330000	ACT/360					0.00	0.00	(649.85)
CNE1000010N2	9,300	7.354775	2.026159	18,843.27	18,843.27	(634.70)	50.000000	1	(2.52)	(15.15)	90.00	0.00	0.00	0.00	(649.85)
ABB INDIA LIMITED CMN															
ABB.NS	0	INR	70.701547	0.00	0.00		0.000000	ACT/360					(2,490.49)	0.00	(2,539.88)
INE117A01022	0	86.409001	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(49.38)	78.16	0.00	(49.38)	0.00	(2,539.88)
AECR AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	286,700	CNY	2.709804	774,678.94	776,900.86		4.330000	ACT/360					0.00	0.00	(94,349.93)
CNE000000RM5	286,600	7.354775	3.035668	870,055.02	870,326.14	(93,425.28)	50.000000	1	(115.41)	(924.65)	90.00	0.00	0.00	0.00	(94,349.93)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	75,000	CNY	0.989833	76,863.90	74,237.49		4.330000	ACT/360					0.00	0.00	(6,864.40)
CNE000001NN0	75,000	7.354775	1.080203	81,015.23	81,015.23	(6,777.74)	50.000000	1	(10.81)	(86.66)	90.00	0.00	0.00	0.00	(6,864.40)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	31,600	CNY	1.128519	33,411.81	35,661.19		4.330000	ACT/360					0.00	0.00	(2,768.06)
CNE000001FB1	29,400	7.354775	1.215037	35,891.62	38,395.18	(2,733.99)	50.000000	1	(4.78)	(34.07)	90.00	0.00	0.00	0.00	(2,768.06)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	2.874323	43,335.34	42,252.55		4.330000	ACT/360					0.00	0.00	(3,566.44)
CNE1000034D3	14,700	7.354775	3.113606	45,770.01	45,770.01	(3,517.46)	50.000000	1	(6.11)	(48.98)	90.00	0.00	0.00	0.00	(3,566.44)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002226.ZK	125,700	CNY	0.704304	90,330.79	88,531.06		4.330000	ACT/360					0.00	0.00	(4,607.47)
CNE100000B57	125,700	7.354775	0.740166	93,038.82	93,038.82	(4,507.76)	50.000000	1	(12.45)	(99.71)	90.00	0.00	0.00	0.00	(4,607.47)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	3,800	CNY	1.675102	6,335.57	6,365.39		4.330000	ACT/360					0.00	0.00	(450.30)
CNE000000XP6	3,800	7.354775	1.791689	6,808.42	6,808.42	(443.03)	50.000000	1	(0.91)	(7.27)	90.00	0.00	0.00	0.00	(450.30)
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300866.ZK	5,819	CNY	14.064332	146,725.91	81,840.35		4.330000	ACT/360					4,878.70	0.00	8,958.82
CNE1000047B9	10,419	7.354775	13.333880	138,925.70	77,589.85	4,250.50	50.000000	1	(18.75)	(170.39)	90.00	0.00	(88.73)	0.00	8,958.82
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	11,000	CNY	1.083650	12,815.42	11,920.15		4.330000	ACT/360					(32.30)	0.00	(1,929.28)
CNE000000784	11,000	7.354775	1.254775	13,802.52	13,802.52	(1,882.38)	50.000000	1	(1.84)	(14.61)	90.00	0.00	(0.07)	0.00	(1,929.28)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	4.786351	75,524.38	76,581.61		4.330000	ACT/360					0.00	0.00	(15,499.10)
TW0003019006	16,000	33.115000	5.746951	91,951.22	91,951.22	(15,369.61)	30.000000	1	(11.69)	(129.49)	90.00	0.00	0.00	0.00	(15,499.10)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	10,800	CNY	4.819998	55,092.14	52,055.98		4.330000	ACT/360					119.91	0.00	(1,691.50)
CNE100003GF5	10,800	7.354775	4.981769	53,803.11	53,803.11	(1,747.13)	50.000000	1	(7.24)	(64.28)	90.00	0.00	(6.55)	0.00	(1,691.50)
BANK OF BARODA CMN															
BOB.NS	49,831	INR	2.519298	141,266.31	125,539.13		4.330000	ACT/360					(3,455.71)	0.00	(13,265.42)
INE028A01039	53,836	86.409001	2.712201	146,014.05	135,151.69	(9,612.56)	75.000000	1	(20.51)	(197.15)	78.16	0.00	(82.88)	0.00	(13,265.42)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.934087	0.00	0.00		0.000000	ACT/360					189.15	0.00	189.15
CNE100002GG5	0	7.354775	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	46,100	CNY	11.853524	451,085.30	546,447.44		4.330000	ACT/360					0.00	0.00	(48,068.14)
CNE000001QQ6	38,400	7.354775	12.884602	503,158.66	593,980.15	(47,532.71)	50.000000	1	(66.78)	(535.43)	90.00	0.00	0.00	0.00	(48,068.14)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	15.772066	0.00	0.00		0.000000	ACT/360					76.17	0.00	70.05
CNE100003RC9	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.12)	90.00	0.00	(6.12)	0.00	70.05
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	0	CNY	0.622725	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.354775	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	34.671353	775,052.13	765,924.86		4.330000	ACT/360					0.00	0.00	(64,929.59)
CNE100003PM2	22,091	7.354775	37.575558	830,081.64	830,081.64	(64,156.79)	50.000000	1	(110.60)	(772.80)	90.00	0.00	0.00	0.00	(64,929.59)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000786.ZK	50,100	CNY	4.145606	210,630.82	207,694.86		4.330000	ACT/360					2,694.97	0.00	2,776.68
CNE000000QS4	50,100	7.354775	4.139184	207,373.12	207,373.12	321.75	50.000000	1	(27.87)	(240.04)	90.00	0.00	(16.73)	0.00	2,776.68

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	161,300	CNY	2.089799	355,351.60	337,084.55		4.330000	ACT/360					0.00	0.00	(36,195.53)
CNE100000YL2	157,000	7.354775	2.311785	363,625.50	372,890.84	(35,806.30)	50.000000	1	(48.67)	(389.24)	90.00	0.00	0.00	0.00	(36,195.53)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	209,700	CNY	1.793393	400,012.74	376,074.46		4.330000	ACT/360					(322.32)	0.00	(42,511.22)
CNE100001S16	211,900	7.354775	1.992434	422,196.76	417,813.41	(41,738.95)	50.000000	1	(56.34)	(449.95)	90.00	0.00	(5.64)	0.00	(42,511.22)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.169370	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.354775	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	0.645839	15,031.44	15,048.05		4.330000	ACT/360					0.00	0.00	(1,196.92)
CNE000000Y52	23,300	7.354775	0.696464	16,227.61	16,227.61	(1,179.56)	50.000000	1	(2.16)	(17.36)	90.00	0.00	0.00	0.00	(1,196.92)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	16,300	CNY	1.384135	22,362.20	22,561.40		4.330000	ACT/360					0.00	0.00	(447.34)
CNE000001261	16,300	7.354775	1.410146	22,985.39	22,985.39	(423.99)	50.000000	1	(3.08)	(23.35)	90.00	0.00	0.00	0.00	(447.34)
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	34,640	INR	3.004317	0.00	104,069.53		4.330000	ACT/360					(47.73)	0.00	(1,682.00)
INE263A01024	0	86.409001	3.050956	0.00	105,685.12	(1,615.59)	75.000000	0	0.00	(18.68)	78.16	0.00	(18.68)	0.00	(1,682.00)
BHARAT PETROLEUM CORP LTD CMN															
BPCL.NS	3,178	INR	3.070282	41,913.03	9,757.36		4.330000	ACT/360					(2,160.96)	0.00	(3,002.96)
INE029A01011	12,967	86.409001	3.325678	43,124.07	10,569.00	(811.65)	75.000000	1	(6.06)	(30.35)	78.16	0.00	(22.91)	0.00	(3,002.96)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
600597.SH	7,700	CNY	1.087729	8,604.00	8,375.51		4.330000	ACT/360					0.00	0.00	(614.12)
CNE000001C99	7,700	7.354775	1.166236	8,980.02	8,980.02	(604.51)	50.000000	1	(1.20)	(9.61)	90.00	0.00	0.00	0.00	(614.12)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.000184	0.00	0.00		0.000000	ACT/360					(18.45)	0.00	(18.45)
CNE100002D38	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(18.45)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600258.SH	61,700	CNY	1.749884	255,600.38	107,967.82		4.330000	ACT/360					(22,974.13)	0.00	(38,971.83)
CNE0000012Q3	138,700	7.354775	2.003359	277,865.89	123,607.25	(15,639.43)	50.000000	1	(36.97)	(358.26)	90.00	0.00	(247.72)	0.00	(38,971.83)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
300146.ZK	44,900	CNY	1.536417	70,032.10	68,985.12		4.330000	ACT/360					0.00	0.00	(4,979.90)
CNE100000Y84	44,900	7.354775	1.645568	73,886.00	73,886.00	(4,900.89)	50.000000	1	(9.86)	(79.01)	90.00	0.00	0.00	0.00	(4,979.90)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	16,400	CNY	36.166980	600,831.86	593,138.47		4.330000	ACT/360					(452.68)	0.00	(15,375.54)
CNE100001526	16,400	7.354775	37.046109	607,556.19	607,556.19	(14,417.71)	50.000000	1	(81.42)	(505.14)	90.00	0.00	(7.74)	0.00	(15,375.54)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600906.SH	16,600	CNY	0.879701	14,843.62	14,603.03		4.330000	ACT/360					0.00	0.00	(1,407.95)
CNE100005295	16,600	7.354775	0.963541	15,994.79	15,994.79	(1,391.76)	50.000000	1	(2.13)	(16.19)	90.00	0.00	0.00	0.00	(1,407.95)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002367.ZK	477,900	CNY	0.867464	397,846.38	414,560.88		4.330000	ACT/360					0.00	0.00	(27,524.17)
CNE100000M39	445,600	7.354775	0.924206	413,387.92	441,678.04	(27,117.16)	50.000000	1	(55.25)	(407.01)	90.00	0.00	0.00	0.00	(27,524.17)
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	1.938698	661,375.68	618,444.81		4.330000	ACT/360					0.00	0.00	(46,754.11)
TW0002882008	319,000	33.115000	2.082317	664,259.12	664,259.12	(45,814.31)	30.000000	1	(85.41)	(939.80)	90.00	0.00	0.00	0.00	(46,754.11)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.401100	118,409.32	116,318.99		4.330000	ACT/360					0.00	0.00	(7,551.46)
CNE100001T15	290,000	7.354775	0.426730	123,751.72	123,751.72	(7,432.73)	50.000000	1	(16.53)	(118.73)	90.00	0.00	0.00	0.00	(7,551.46)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.530268	211,013.32	205,531.78		4.330000	ACT/360					0.00	0.00	(23,369.30)
CNE100002FF9	387,600	7.354775	0.589931	228,657.17	228,657.17	(23,125.39)	50.000000	1	(30.43)	(243.91)	90.00	0.00	0.00	0.00	(23,369.30)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	319,200	CNY	0.486759	165,087.05	155,373.35		4.330000	ACT/360					0.00	0.00	(12,189.74)
CNE100003N43	319,200	7.354775	0.524585	167,447.57	167,447.57	(12,074.23)	50.000000	1	(22.43)	(115.51)	90.00	0.00	0.00	0.00	(12,189.74)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,600	CNY	3.793454	126,231.05	123,666.60		4.330000	ACT/360					0.00	0.00	(6,416.92)
CNE1000010Q5	32,600	7.354775	3.986153	129,948.59	129,948.59	(6,281.99)	50.000000	1	(17.38)	(134.93)	90.00	0.00	0.00	0.00	(6,416.92)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	10,400	CNY	4.859428	52,230.72	50,538.05		4.330000	ACT/360					0.00	0.00	(6,509.96)
CNE100001T56	10,400	7.354775	5.480370	56,995.84	56,995.84	(6,457.79)	50.000000	1	(7.58)	(52.17)	90.00	0.00	0.00	0.00	(6,509.96)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.852507	7,274.96	7,075.81		4.330000	ACT/360					0.00	0.00	(662.64)
CNE000000SH3	8,300	7.354775	0.931350	7,730.20	7,730.20	(654.39)	50.000000	1	(1.03)	(8.25)	90.00	0.00	0.00	0.00	(662.64)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	39,500	CNY	2.068044	82,361.09	81,687.75		4.330000	ACT/360					0.00	0.00	(5,320.81)
CNE100001JY4	39,500	7.354775	2.200465	86,918.36	86,918.36	(5,230.61)	50.000000	1	(11.60)	(90.20)	90.00	0.00	0.00	0.00	(5,320.81)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	0	CNY	2.146905	0.00	0.00		0.000000	ACT/360					2.67	0.00	2.67
CNE100001VQ5	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2.67
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603053.SH	228,100	CNY	1.241370	282,382.43	283,156.59		4.330000	ACT/360					0.00	0.00	(26,803.81)
CNE100003Y73	216,800	7.354775	1.357549	295,455.16	309,656.85	(26,500.26)	50.000000	1	(39.46)	(303.55)	90.00	0.00	0.00	0.00	(26,803.81)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	34,400	CNY	0.700225	0.00	24,087.75		4.326879	ACT/360					19.81	0.00	(300.91)
CNE100001P27	0	7.354775	0.709441	0.00	24,404.78	(317.03)	50.000000	0	0.00	(3.69)	90.00	0.00	(3.69)	0.00	(300.91)
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.759475	225,583.72	221,766.57		4.330000	ACT/360					0.00	0.00	(6,904.19)
TW0002610003	292,000	33.115000	0.782012	228,347.50	228,347.50	(6,580.93)	30.000000	1	(29.34)	(323.26)	90.00	0.00	0.00	0.00	(6,904.19)
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	0.947684	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	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	1.025184	8,641.84	8,509.03		4.330000	ACT/360					0.00	0.00	(795.28)
CNE100003GD0	8,300	7.354775	1.119806	9,294.39	9,294.39	(785.36)	50.000000	1	(1.24)	(9.92)	90.00	0.00	0.00	0.00	(795.28)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.167361	350,552.56	343,807.25		4.330000	ACT/360					0.00	0.00	(34,234.97)
CNE1000048J0	82,500	7.354775	4.577574	377,649.85	377,649.85	(33,842.60)	50.000000	1	(50.29)	(392.37)	90.00	0.00	0.00	0.00	(34,234.97)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	54,700	CNY	5.089211	290,868.73	278,379.83		4.330000	ACT/360					0.00	0.00	(21,346.88)
CNE000001Q93	54,700	7.354775	5.475439	299,506.52	299,506.52	(21,126.69)	50.000000	1	(40.06)	(220.19)	90.00	0.00	0.00	0.00	(21,346.88)
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	303,600	CNY	2.359012	708,332.37	716,195.94		4.330000	ACT/360					0.00	0.00	(74,228.99)
CNE100000HK9	294,700	7.354775	2.600845	768,357.24	789,616.63	(73,420.69)	50.000000	1	(102.25)	(808.30)	90.00	0.00	0.00	0.00	(74,228.99)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	84,900	CNY	4.163282	429,296.61	353,462.61		4.330000	ACT/360					(6,408.16)	0.00	(48,561.53)
CNE1000008M8	98,600	7.354775	4.654021	458,886.47	395,126.38	(41,663.77)	50.000000	1	(61.16)	(489.60)	90.00	0.00	(83.99)	0.00	(48,561.53)
CHINA PETROLEUM & CHEMICAL COR'P CMN CLASS A SERIES NORTHBOUND															
600028.SH	502,900	CNY	0.844349	0.00	424,623.32		4.326879	ACT/360					0.00	0.00	(1,340.40)
CNE0000018G1	0	7.354775	0.847015	0.00	425,963.72	(1,340.40)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,340.40)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	926,262	CNY	0.773647	599,398.81	716,599.87		4.330000	ACT/360					0.00	0.00	(53,213.90)
CNE100003MP2	763,262	7.354775	0.830427	643,922.52	769,192.80	(52,592.94)	50.000000	1	(85.77)	(620.97)	90.00	0.00	0.00	0.00	(53,213.90)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	711,700	CNY	0.819876	593,777.72	583,505.41		4.330000	ACT/360					0.00	0.00	(46,006.98)
CNE000001FG0	711,700	7.354775	0.883608	628,863.47	628,863.47	(45,358.06)	50.000000	1	(83.89)	(648.92)	90.00	0.00	0.00	0.00	(46,006.98)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	263,200	CNY	3.163931	773,964.21	832,746.62		4.330000	ACT/360					0.00	0.00	(42,397.18)
CNE000000YH1	242,500	7.354775	3.321819	808,757.94	874,302.86	(41,556.24)	50.000000	1	(108.03)	(840.94)	90.00	0.00	0.00	0.00	(42,397.18)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	0.938166	47,167.41	45,219.60		4.330000	ACT/360					0.00	0.00	(4,793.15)
CNE100000KW8	48,200	7.354775	1.036503	49,959.44	49,959.44	(4,739.84)	50.000000	1	(6.66)	(53.31)	90.00	0.00	0.00	0.00	(4,793.15)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	2,500	CNY	3.917183	510,738.44	9,792.96		4.330000	ACT/360					(22,969.64)	0.00	(23,931.35)
CNE000001G87	129,400	7.354775	4.035397	522,180.37	10,088.49	(295.53)	50.000000	1	(69.90)	(666.17)	90.00	0.00	(792.33)	0.00	(23,931.35)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.029324	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.354775	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	5,900	CNY	2.940947	17,184.31	17,351.58		4.330000	ACT/360					(10.90)	0.00	(41.88)
CNE100001VY9	5,900	7.354775	2.942904	17,363.13	17,363.13	(11.55)	50.000000	1	(2.33)	(19.43)	90.00	0.00	(0.83)	0.00	(41.88)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	665,533	CNY	1.276722	779,981.18	849,700.35		4.330000	ACT/360					0.00	0.00	(94,998.10)
CNE000001GT1	598,833	7.354775	1.418155	856,974.01	943,828.87	(94,128.52)	50.000000	1	(113.91)	(869.58)	90.00	0.00	0.00	0.00	(94,998.10)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	286,000	CNY	1.796112	488,498.55	513,688.05		4.330000	ACT/360					0.00	0.00	(33,971.74)
CNE100000WX1	264,300	7.354775	1.913150	507,870.62	547,160.96	(33,472.91)	50.000000	1	(67.87)	(498.83)	90.00	0.00	0.00	0.00	(33,971.74)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	14,100	CNY	0.787244	20,975.03	11,100.14		4.330000	ACT/360					(348.54)	0.00	(920.43)
CNE100003NZ9	25,600	7.354775	0.826198	21,150.67	11,649.39	(549.26)	50.000000	1	(2.84)	(22.64)	90.00	0.00	(12.30)	0.00	(920.43)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.743085	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE1000005QZ7	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	137.83
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	0	CNY	3.329810	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.354775	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	11.067492	94,587.62	88,539.94		4.330000	ACT/360					0.00	0.00	(11,356.82)
TW0002360005	8,000	33.115000	12.469512	99,756.10	99,756.10	(11,216.16)	30.000000	1	(12.79)	(140.66)	90.00	0.00	0.00	0.00	(11,356.82)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	320,000	CNY	1.185624	384,571.52	379,399.78		4.330000	ACT/360					(85.74)	0.00	(16,594.41)
CNE100004M35	320,000	7.354775	1.235883	395,482.56	395,482.56	(16,082.78)	50.000000	1	(52.91)	(425.90)	90.00	0.00	(2.27)	0.00	(16,594.41)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	2,700	CNY	3.051079	8,253.53	8,237.91		4.330000	ACT/360					0.00	0.00	(23.66)
CNE0000013Q1	2,700	7.354775	3.057895	8,256.32	8,256.32	(18.40)	50.000000	1	(1.11)	(5.25)	90.00	0.00	0.00	0.00	(23.66)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600030.SH	215,100	CNY	3.604461	789,857.31	775,319.57		4.330000	ACT/360					0.00	0.00	(43,813.93)
CNE000001DB6	215,100	7.354775	3.804744	818,400.54	818,400.54	(43,080.97)	50.000000	1	(109.41)	(732.97)	90.00	0.00	0.00	0.00	(43,813.93)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.875622	430,912.09	421,962.06		4.330000	ACT/360					0.00	3,541.74	(24,155.24)
CNE000000MS3	481,900	7.354775	0.932162	449,209.08	449,209.08	(27,247.02)	50.000000	1	(60.01)	(449.96)	90.00	3,541.74	0.00	0.00	(24,165.86)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	5,546	INR	49.553287	205,605.87	274,822.53		4.330000	ACT/360					0.00	0.00	(21,346.45)
INE596101012	3,905	86.409001	53.384418	213,338.74	296,069.98	(21,247.45)	75.000000	1	(29.94)	(99.00)	78.16	0.00	0.00	0.00	(21,346.45)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	23,522	CNY	33.571387	916,917.72	789,666.17		4.330000	ACT/360					(3,174.73)	0.00	(447.62)
CNE100003662	27,422	7.354775	33.448677	916,917.72	786,779.77	2,886.40	50.000000	1	(123.02)	(159.30)	90.00	0.00	(244.89)	0.00	(447.62)
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601919.SH	90,700	CNY	1.929359	0.00	174,992.84		4.326879	ACT/360					0.00	0.00	59.14
CNE100000601	0	7.354775	1.928707	0.00	174,933.71	59.14	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	59.14
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,856,900	CNY	1.006149	1,819,172.09	1,868,318.20		4.330000	ACT/360					0.00	0.00	(220,285.45)
CNE100000CP9	1,749,500	7.354775	1.123720	1,976,752.96	2,086,635.88	(218,317.68)	50.000000	1	(263.03)	(1,967.77)	90.00	0.00	0.00	0.00	(220,285.45)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.221037	15,031.99	14,816.77		4.330000	ACT/360					0.00	0.00	(602.85)
CNE1000031T5	4,600	7.354775	3.349292	15,406.74	15,406.74	(589.97)	50.000000	1	(2.06)	(12.88)	90.00	0.00	0.00	0.00	(602.85)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.290318	86,830.71	83,999.71		4.330000	ACT/360					0.00	0.00	(6,598.94)
CNE100004074	65,100	7.354775	1.390198	90,501.89	90,501.89	(6,502.18)	50.000000	1	(12.09)	(96.77)	90.00	0.00	0.00	0.00	(6,598.94)
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	0	CNY	1.068693	0.00	0.00		0.000000	ACT/360					(460.37)	0.00	(460.37)
CNE000000X87	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(460.37)
DAXIN MATERIALS CORPORATION CMN															
5234.TW	5,000	TWD	5.782878	30,051.91	28,914.39		4.330000	ACT/360					0.00	0.00	(90.12)
TW0005234009	5,000	33.115000	5.792683	28,963.42	28,963.42	(49.03)	30.000000	1	(3.73)	(41.10)	90.00	0.00	0.00	0.00	(90.12)
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.268775	0.00	0.00		0.000000	ACT/360					12,858.40	0.00	12,788.13
TH0528010R18	0	34.787500	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(70.26)	90.00	0.00	(70.26)	0.00	12,788.13
DLF LIMITED CMN															
DLF.NS	1,415	INR	8.225995	0.00	11,639.78		4.330000	ACT/360					0.00	0.00	(225.35)
INE271C01023	0	86.409001	8.385252	0.00	11,865.13	(225.35)	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(225.35)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.553443	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.354775	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	14,900	CNY	3.313494	44,282.34	49,371.05		4.330000	ACT/360					0.00	0.00	(435.07)
CNE100004N75	14,000	7.354775	3.339451	46,856.67	49,757.82	(386.77)	50.000000	1	(6.25)	(48.31)	90.00	0.00	0.00	0.00	(435.07)
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.365161	0.00	0.00		0.000000	ACT/360					217.16	0.00	217.16
CNE1000055X6	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	217.16
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	0	CNY	2.168659	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(31.47)
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300059.ZK	209,300	CNY	3.007570	519,217.15	629,484.38		4.330000	ACT/360					(1,561.02)	0.00	(32,930.11)
CNE100000MD4	169,100	7.354775	3.155852	537,016.61	660,519.72	(31,035.34)	50.000000	1	(71.80)	(333.75)	90.00	0.00	(4.59)	0.00	(32,930.11)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	346,300	CNY	1.293038	431,679.52	447,778.89		4.330000	ACT/360					0.00	0.00	(33,922.95)
CNE000001K32	320,700	7.354775	1.389719	447,886.22	481,259.79	(33,480.90)	50.000000	1	(59.87)	(442.05)	90.00	0.00	0.00	0.00	(33,922.95)
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	1.975587	0.00	0.00		0.000000	ACT/360					(400.66)	0.00	(402.99)
CNE100000L71	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.34)	90.00	0.00	(2.34)	0.00	(402.99)
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	700	CNY	14.995700	0.00	10,496.99		4.326879	ACT/360					0.00	0.00	(89.67)
CNE100002615	0	7.354775	15.123796	0.00	10,586.66	(89.67)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(89.67)
EVA AIRWAYS CORPORATION CMN															
2618.TW	457,000	TWD	1.387589	636,745.41	634,128.04		4.330000	ACT/360					0.00	0.00	15,326.36
TW0002618006	457,000	33.115000	1.352134	617,925.24	617,925.24	16,202.80	30.000000	1	(79.63)	(876.44)	90.00	0.00	0.00	0.00	15,326.36
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	116,500	CNY	2.292388	279,305.88	267,063.23		4.330000	ACT/360					(84.45)	0.00	(18,547.33)
CNE100000FD8	117,200	7.354775	2.448366	286,965.79	285,234.60	(18,171.36)	50.000000	1	(38.39)	(291.51)	90.00	0.00	(1.85)	0.00	(18,547.33)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605305.SH	40,200	CNY	3.778498	154,729.04	151,895.61		4.330000	ACT/360					4.72	0.00	(3,792.30)
CNE1000052C7	40,200	7.354775	3.868792	155,525.44	155,525.44	(3,629.83)	50.000000	1	(20.86)	(167.18)	90.00	0.00	(0.41)	0.00	(3,792.30)
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	82,200	CNY	1.783875	138,397.78	146,634.53		4.330000	ACT/360					0.00	0.00	(16,306.03)
CNE100001JN7	73,900	7.354775	1.980459	147,793.14	162,793.73	(16,159.20)	50.000000	1	(19.70)	(146.84)	90.00	0.00	0.00	0.00	(16,306.03)

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USD (Cont.)															
Long (Cont.)															
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	1,392,400	CNY	0.876981	800,832.57	1,221,108.74		4.330000	ACT/360					(6,871.82)	0.00	(77,497.68)
CNE000001KK2	874,300	7.354775	0.927054	835,538.87	1,290,829.88	(69,721.15)	50.000000	1	(111.62)	(904.71)	90.00	0.00	(74.34)	0.00	(77,497.68)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	50,900	CNY	5.212940	277,728.32	265,338.64		4.330000	ACT/360					0.00	0.00	(24,688.08)
CNE100000HT0	50,900	7.354775	5.691890	289,717.20	289,717.20	(24,378.56)	50.000000	1	(38.70)	(309.52)	90.00	0.00	0.00	0.00	(24,688.08)
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	1.926639	44,482.39	44,312.71		4.330000	ACT/360					0.00	0.00	(3,574.51)
CNE100001229	23,000	7.354775	2.079834	47,836.18	47,836.18	(3,523.47)	50.000000	1	(6.37)	(51.03)	90.00	0.00	0.00	0.00	(3,574.51)
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	12,000	TWD	0.771554	9,234.13	9,258.64		4.330000	ACT/360					(8.32)	0.00	(753.52)
TW0001326007	12,000	33.115000	0.832317	9,987.80	9,987.80	(729.16)	30.000000	1	(1.28)	(16.04)	90.00	0.00	(1.93)	0.00	(753.52)
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
603288.SH	3,600	CNY	5.748646	0.00	20,695.13		4.326879	ACT/360					0.00	0.00	(30.14)
CNE100001SL2	0	7.354775	5.757019	0.00	20,725.27	(30.14)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(30.14)
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	112,300	CNY	2.681251	0.00	301,104.52		4.326879	ACT/360					(2,639.45)	0.00	(1,679.60)
CNE1000031P3	0	7.354775	2.672194	0.00	300,087.43	1,017.09	50.000000	0	0.00	(57.23)	90.00	0.00	(57.23)	0.00	(1,679.60)
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	82,000	TWD	2.711762	226,761.41	222,364.49		4.330000	ACT/360					0.00	0.00	(3,705.03)
TW0002881000	82,000	33.115000	2.753049	225,750.02	225,750.02	(3,385.53)	30.000000	1	(29.04)	(319.50)	90.00	0.00	0.00	0.00	(3,705.03)
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600033.SH	1,493,000	CNY	0.522110	814,836.10	779,509.91		4.330000	ACT/360					75.22	0.00	(12,364.76)
CNE000001717	1,493,000	7.354775	0.529873	791,099.72	791,099.72	(11,589.81)	50.000000	1	(106.47)	(850.17)	90.00	0.00	(2.02)	0.00	(12,364.76)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.063316	0.00	0.00		0.000000	ACT/360					61.49	0.00	61.49
CNE100003563	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	61.49
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600660.SH	3,500	CNY	8.117176	29,186.51	28,410.11		4.330000	ACT/360					0.00	0.00	(1,446.85)
CNE000000230	3,500	7.354775	8.521447	29,825.06	29,825.06	(1,414.95)	50.000000	1	(3.99)	(31.90)	90.00	0.00	0.00	0.00	(1,446.85)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	11.528565	15,428.59	14,987.13		4.330000	ACT/360					0.00	0.00	(1,633.21)
CNE1000040N9	1,300	7.354775	12.771246	16,602.62	16,602.62	(1,615.49)	50.000000	1	(2.21)	(17.72)	90.00	0.00	0.00	0.00	(1,633.21)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	13.709799	70,728.23	68,549.00		4.330000	ACT/360					0.00	0.00	(8,846.69)
TW0003406005	5,000	33.115000	15.457317	77,286.58	77,286.59	(8,737.59)	30.000000	1	(9.89)	(109.10)	90.00	0.00	0.00	0.00	(8,846.69)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.305924	59,518.23	58,676.17		4.330000	ACT/360					0.00	0.00	(1,128.89)
CNE000000MV7	191,800	7.354775	0.311498	59,745.28	59,745.28	(1,069.11)	50.000000	1	(8.01)	(59.78)	90.00	0.00	0.00	0.00	(1,128.89)
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	767,000	CNY	0.773647	559,523.18	593,387.29		4.330000	ACT/360					0.00	0.00	(33,513.84)
CNE000000T42	708,800	7.354775	0.816565	581,159.85	626,305.46	(32,918.17)	50.000000	1	(77.67)	(595.67)	90.00	0.00	0.00	0.00	(33,513.84)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.068044	151,414.54	149,105.99		4.330000	ACT/360					0.00	0.00	(10,445.64)
CNE000000L2	72,100	7.354775	2.210572	159,382.22	159,382.22	(10,276.23)	50.000000	1	(21.27)	(169.41)	90.00	0.00	0.00	0.00	(10,445.64)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	35.633399	39,310.32	35,633.40		4.330000	ACT/360					0.00	0.00	(5,888.55)
TW0003443008	1,000	33.115000	41.463415	41,463.42	41,463.42	(5,830.02)	30.000000	1	(5.31)	(58.53)	90.00	0.00	0.00	0.00	(5,888.55)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	186,000	CNY	1.446679	269,335.09	269,082.33		4.330000	ACT/360					0.00	0.00	(29,372.00)
CNE100000PH8	184,600	7.354775	1.602902	296,124.18	298,139.85	(29,057.52)	50.000000	1	(39.36)	(314.48)	90.00	0.00	0.00	0.00	(29,372.00)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	170,209	CNY	9.063500	1,497,655.74	1,542,689.20		4.330000	ACT/360					0.00	0.00	(85,595.28)
CNE100003RL0	158,809	7.354775	9.556968	1,521,427.63	1,626,681.94	(83,992.74)	50.000000	1	(203.79)	(1,602.54)	90.00	0.00	0.00	0.00	(85,595.28)
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.450758	131,825.58	130,713.31		4.330000	ACT/360					0.00	0.00	(12,906.80)
CNE100000650	90,100	7.354775	1.592309	143,467.04	143,467.04	(12,753.73)	50.000000	1	(19.09)	(153.08)	90.00	0.00	0.00	0.00	(12,906.80)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	0	CNY	1.309353	5,830.63	0.00		4.330000	ACT/360					(798.64)	0.00	(805.50)
CNE1000033N4	4,200	7.354775	0.000000	6,435.33	0.00	0.00	50.000000	1	(0.86)	(6.86)	90.00	0.00	(7.72)	0.00	(805.50)
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	0	CNY	0.750533	0.00	0.00		0.000000	ACT/360					(28.97)	0.00	(28.97)
CNE000001KR7	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(28.97)
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002683.ZK	10,600	CNY	3.488890	37,120.34	36,982.23		4.330000	ACT/360					0.00	0.00	(1,390.00)
CNE100001F37	10,600	7.354775	3.616153	38,331.22	38,331.22	(1,348.99)	50.000000	1	(5.13)	(41.02)	90.00	0.00	0.00	0.00	(1,390.00)
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.372608	7,680.27	7,117.82		4.330000	ACT/360					0.00	0.00	(375.16)
CNE100002MZ3	3,000	7.354775	2.494981	7,484.94	7,484.94	(367.12)	50.000000	1	(1.01)	(8.05)	90.00	0.00	0.00	0.00	(375.16)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	170,000	CNY	5.075614	830,308.07	862,854.40		4.330000	ACT/360					0.00	0.00	(66,303.90)
CNE100003KB6	160,500	7.354775	5.460418	879,891.86	928,271.06	(65,416.66)	50.000000	1	(117.36)	(887.25)	90.00	0.00	0.00	0.00	(66,303.90)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	3.970210	0.00	0.00		0.000000	ACT/360					(801.29)	0.00	(801.29)
CNE100002PX1	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(801.29)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601333.SH	828,578	CNY	0.431013	365,869.92	357,127.48		4.330000	ACT/360					0.00	0.00	(30,629.81)
CNE000001Q44	822,078	7.354775	0.467488	384,543.32	387,350.33	(30,222.85)	50.000000	1	(51.33)	(406.97)	90.00	0.00	0.00	0.00	(30,629.81)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002967.ZK	32,300	CNY	2.108834	69,150.84	68,115.34		4.330000	ACT/360					0.00	988.12	(3,313.34)
CNE100003Q57	32,300	7.354775	2.239611	72,339.44	72,339.44	(4,224.10)	50.000000	1	(9.66)	(77.37)	90.00	988.12	0.00	0.00	(3,316.30)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
600894.SH	22,100	CNY	1.683260	34,082.81	37,200.05		4.330000	ACT/360					(573.00)	0.00	(6,638.26)
CNE000000JS9	19,000	7.354775	1.955784	37,818.68	43,222.83	(6,022.78)	50.000000	1	(5.02)	(42.48)	90.00	0.00	(2.62)	0.00	(6,638.26)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
600523.SH	4,000	CNY	1.524180	6,179.06	6,096.72		4.330000	ACT/360					0.00	0.00	(421.50)
CNE0000019K1	4,000	7.354775	1.627815	6,511.26	6,511.26	(414.54)	50.000000	1	(0.87)	(6.96)	90.00	0.00	0.00	0.00	(421.50)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
002039.ZK	117,200	CNY	1.941596	231,695.51	227,555.02		4.330000	ACT/360					0.00	0.00	(16,716.55)
CNE000001LK0	116,600	7.354775	2.082026	242,837.57	244,013.41	(16,458.39)	50.000000	1	(32.43)	(258.17)	90.00	0.00	0.00	0.00	(16,716.55)
GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002390.ZK	30,700	CNY	0.527548	0.00	16,195.74		4.326879	ACT/360					0.00	0.00	440.30
CNE100000NG5	0	7.354775	0.513206	0.00	15,755.44	440.30	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	440.30
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
600268.SH	247,220	CNY	0.845709	221,735.57	209,076.20		4.330000	ACT/360					0.00	0.00	(17,632.52)
CNE0000010S3	247,220	7.354775	0.916064	226,469.24	226,469.24	(17,393.04)	50.000000	1	(30.32)	(239.49)	90.00	0.00	0.00	0.00	(17,632.52)
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
601211.SH	134,600	CNY	2.349494	323,703.85	316,241.90		4.330000	ACT/360					0.00	0.00	(22,913.54)
CNE1000022F3	134,600	7.354775	2.517184	338,812.93	338,812.93	(22,571.03)	50.000000	1	(45.25)	(342.51)	90.00	0.00	0.00	0.00	(22,913.54)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.055097	19,778.97	19,835.82		4.330000	ACT/360					0.00	0.00	(1,650.18)
CNE000000QZ9	18,800	7.354775	1.141655	21,463.11	21,463.11	(1,627.29)	50.000000	1	(2.86)	(22.89)	90.00	0.00	0.00	0.00	(1,650.18)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.785884	0.00	0.00		0.000000	ACT/360					221.85	0.00	221.85
CNE000000V48	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	221.85
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002008.ZK	55,200	CNY	3.295818	267,693.09	181,929.15		4.330000	ACT/360					(3,616.48)	0.00	(10,445.81)
CNE000001JQ1	83,200	7.354775	3.414041	284,048.21	188,455.06	(6,525.91)	50.000000	1	(37.88)	(303.42)	90.00	0.00	(127.67)	0.00	(10,445.81)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603258.SH	117,500	CNY	2.624146	311,845.00	308,337.10		4.330000	ACT/360					0.00	0.00	(10,759.42)
CNE100002GB6	117,500	7.354775	2.712840	318,758.73	318,758.73	(10,421.63)	50.000000	1	(42.67)	(337.79)	90.00	0.00	0.00	0.00	(10,759.42)
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603931.SH	5,900	CNY	2.977657	17,802.62	17,568.18		4.330000	ACT/360					0.00	0.00	(1,136.30)
CNE1000043S2	5,900	7.354775	3.166865	18,684.50	18,684.50	(1,116.33)	50.000000	1	(2.49)	(19.97)	90.00	0.00	0.00	0.00	(1,136.30)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300360.ZK	84,400	CNY	2.163220	191,259.52	182,575.81		4.330000	ACT/360					0.00	0.00	(10,898.09)
CNE100001R17	84,400	7.354775	2.289893	193,266.97	193,266.97	(10,691.16)	50.000000	1	(25.90)	(206.94)	90.00	0.00	0.00	0.00	(10,898.09)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300347.ZK	69,500	CNY	6.752076	381,461.49	469,269.28		4.330000	ACT/360					(387.04)	0.00	(41,776.97)
CNE100001KV8	55,500	7.354775	7.341301	415,284.85	510,220.43	(40,951.14)	50.000000	1	(55.25)	(438.79)	90.00	0.00	(3.60)	0.00	(41,776.97)
HDFC BANK LIMITED CMN															
HDBK.NS	52,058	INR	18.873613	1,158,812.71	982,522.52		4.330000	ACT/360					(9,909.34)	0.00	(64,576.34)
INE040A01034	60,082	86.409001	19.904442	1,197,337.40	1,036,185.45	(53,662.93)	75.000000	1	(168.16)	(1,004.07)	78.16	0.00	(158.64)	0.00	(64,576.34)
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
688586.SH	6,300	CNY	1.193782	6,867.73	7,520.83		4.330000	ACT/360					0.00	0.00	(199.24)
CNE1000041C0	5,800	7.354775	1.224499	7,122.61	7,714.34	(193.52)	50.000000	1	(0.95)	(5.72)	90.00	0.00	0.00	0.00	(199.24)
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600598.SH	44,300	CNY	1.839621	81,757.91	81,495.22		4.330000	ACT/360					0.00	0.00	(7,832.83)
CNE0000019Z9	44,300	7.354775	2.014284	89,232.78	89,232.78	(7,737.56)	50.000000	1	(11.87)	(95.26)	90.00	0.00	0.00	0.00	(7,832.83)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000895.ZK	264,600	CNY	3.385556	940,652.74	895,818.02		4.330000	ACT/360					0.00	0.00	(43,934.62)
CNE000000XM3	264,600	7.354775	3.547890	938,771.79	938,771.79	(42,953.76)	50.000000	1	(125.98)	(980.86)	90.00	0.00	0.00	0.00	(43,934.62)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603508.SH	68,900	CNY	2.955903	172,672.79	203,661.70		4.330000	ACT/360					0.00	0.00	(14,226.01)
CNE100002540	57,200	7.354775	3.159834	182,561.61	217,712.56	(14,050.86)	50.000000	1	(24.36)	(175.15)	90.00	0.00	0.00	0.00	(14,226.01)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300847.ZK	106,400	CNY	2.153703	233,748.41	229,153.98		4.330000	ACT/360					0.00	0.00	(18,404.96)
CNE1000040Y6	105,300	7.354775	2.324310	244,952.32	247,306.57	(18,152.58)	50.000000	1	(32.71)	(252.38)	90.00	0.00	0.00	0.00	(18,404.96)
HINDUSTAN AERONAUTICS LIMITED CMN															
HIAE.NS	4,819	INR	43.840919	220,379.35	211,269.39		4.330000	ACT/360					(7,151.74)	0.00	(32,386.72)
INE066F01020	4,732	86.409001	48.888162	231,695.57	235,592.05	(24,322.66)	75.000000	1	(32.46)	(912.31)	78.16	0.00	(530.80)	0.00	(32,386.72)
HINDUSTAN ZINC LIMITED CMN															
HZNC.NS	16,423	INR	4.853661	62,576.67	79,711.68		4.330000	ACT/360					0.00	0.00	(4,900.58)
INE267A01025	12,404	86.409001	5.145787	64,733.88	84,509.26	(4,797.58)	75.000000	1	(9.09)	(103.00)	78.16	0.00	0.00	0.00	(4,900.58)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	91,032	CNY	1.563610	128,050.39	142,338.55		4.330000	ACT/360					0.00	0.00	(9,146.87)
CNE1000040G3	79,732	7.354775	1.662570	133,567.23	151,347.08	(9,008.53)	50.000000	1	(17.84)	(138.34)	90.00	0.00	0.00	0.00	(9,146.87)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	2,700	CNY	34.383105	109,238.78	92,834.38		4.330000	ACT/360					(2,059.06)	0.00	(15,360.14)
CNE100000JG3	3,100	7.354775	39.261475	121,710.57	106,005.98	(13,171.60)	50.000000	1	(16.16)	(129.48)	90.00	0.00	(20.87)	0.00	(15,360.14)
HON HAI PRECISION INDUSTRY CMN															
2317.TW	0	TWD	5.178922	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	33.115000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(23.08)	90.00	0.00	(23.08)	0.00	(749.42)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
HUUC.NS	57,183	INR	2.353111	60,098.58	134,557.97		4.330000	ACT/360					476.75	0.00	(10,471.39)
INE031A01017	24,102	86.409001	2.542505	65,451.16	145,388.06	(10,830.09)	75.000000	1	(9.12)	(118.04)	78.16	0.00	(20.11)	0.00	(10,471.39)
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	28,300	CNY	2.118352	59,268.85	59,949.35		4.330000	ACT/360					0.00	0.00	(6,663.55)
CNE100003605	27,200	7.354775	2.351523	64,184.08	66,548.09	(6,598.74)	50.000000	1	(8.54)	(64.81)	90.00	0.00	0.00	0.00	(6,663.55)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	255,900	CNY	4.397143	1,040,387.95	1,125,228.98		4.330000	ACT/360					0.00	0.00	(64,348.40)
CNE0000011S1	244,300	7.354775	4.644253	1,137,235.93	1,188,464.35	(63,235.37)	50.000000	1	(151.23)	(1,113.03)	90.00	0.00	0.00	0.00	(64,348.40)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.683260	0.00	0.00		0.000000	ACT/360					(1.14)	0.00	(1.14)
CNE100002MT6	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(1.14)
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300979.ZK	10,000	CNY	10.088684	127,420.86	100,886.84		4.330000	ACT/360					(1,120.06)	0.00	(7,774.65)
CNE100004KP4	11,800	7.354775	10.740574	126,738.77	107,405.74	(6,518.90)	50.000000	1	(17.01)	(135.69)	90.00	0.00	(25.87)	0.00	(7,774.65)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	429,400	CNY	1.211458	537,086.22	520,200.01		4.330000	ACT/360					0.00	0.00	(37,913.56)
CNE100002T71	429,400	7.354775	1.298367	557,518.82	557,518.82	(37,318.81)	50.000000	1	(74.52)	(594.74)	90.00	0.00	0.00	0.00	(37,913.56)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	0	CNY	1.450758	0.00	0.00		0.000000	ACT/360					(18.65)	0.00	(18.65)
CNE000000PV0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(18.65)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
601688.SH	170,000	CNY	2.223046	381,767.64	377,917.75		4.330000	ACT/360					0.00	0.00	(30,381.69)
CNE100000LQ8	170,000	7.354775	2.399212	407,866.07	407,866.07	(29,948.32)	50.000000	1	(54.36)	(433.37)	90.00	0.00	0.00	0.00	(30,381.69)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.025184	21,041.46	20,503.69		4.330000	ACT/360					0.00	0.00	(2,217.08)
CNE1000033J2	20,000	7.354775	1.134827	22,696.54	22,696.54	(2,192.85)	50.000000	1	(3.02)	(24.23)	90.00	0.00	0.00	0.00	(2,217.08)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	86,400	CNY	3.771699	324,433.78	325,874.82		4.330000	ACT/360					0.00	0.00	(11,066.53)
CNE0000018X6	84,500	7.354775	3.896252	329,444.38	336,636.20	(10,761.37)	50.000000	1	(44.13)	(305.16)	90.00	0.00	0.00	0.00	(11,066.53)
ICICI BANK LIMITED CMN															
ICBK.NS	0	INR	14.231735	0.00	0.00		0.000000	ACT/360					(608.47)	0.00	(648.53)
INE090A01021	0	86.409001	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(40.05)	78.16	0.00	(40.05)	0.00	(648.53)
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300896.ZK	35,120	CNY	23.027217	824,871.17	808,715.86		4.330000	ACT/360					0.00	0.00	(60,286.82)
CNE100004868	35,120	7.354775	24.718561	868,115.88	868,115.88	(59,400.01)	50.000000	1	(115.87)	(886.81)	90.00	0.00	0.00	0.00	(60,286.82)
INDIAN BANK CMN															
INBA.NS	0	INR	5.506371	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	86.409001	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.72)	78.16	0.00	(1.72)	0.00	(186.91)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
INIR.NS	34,781	INR	8.643197	324,552.85	300,619.03		4.330000	ACT/360					(450.71)	0.00	(15,270.31)
INE335Y01020	35,781	86.409001	9.060925	324,338.14	315,148.02	(14,528.99)	75.000000	1	(45.77)	(290.61)	78.16	0.00	(15.54)	0.00	(15,270.31)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.781805	28,296.27	27,832.26		4.330000	ACT/360					0.00	0.00	(2,633.80)
CNE100000V95	35,600	7.354775	0.854876	30,433.59	30,433.59	(2,601.33)	50.000000	1	(4.05)	(32.48)	90.00	0.00	0.00	0.00	(2,633.80)
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	11.384569	24,770.06	22,769.14		4.330000	ACT/360					0.00	0.00	(800.71)
TW0006231004	2,000	33.115000	11.768293	23,536.59	23,536.59	(767.45)	30.000000	1	(3.04)	(33.26)	90.00	0.00	0.00	0.00	(800.71)
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.681431	58,131.85	56,792.16		4.330000	ACT/360					0.00	0.00	(494.87)
PHY411571011	8,500	58.700000	6.728794	57,194.75	57,194.75	(402.58)	150.000000	1	(9.30)	(92.29)	75.00	0.00	0.00	0.00	(494.87)
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	10,244	CNY	3.203361	36,144.46	32,815.23		4.330000	ACT/360					37.04	0.00	(690.51)
CNE100005P07	10,644	7.354775	3.270652	34,812.82	33,504.56	(689.33)	50.000000	1	(4.69)	(38.22)	90.00	0.00	(2.59)	0.00	(690.51)
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	0	CNY	5.289081	119,219.32	0.00		4.330000	ACT/360					8,429.74	0.00	8,366.86
CNE000001F05	23,700	7.354775	0.000000	117,114.89	0.00	0.00	50.000000	1	(15.74)	(62.88)	90.00	0.00	(94.52)	0.00	8,366.86
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603915.SH	129,200	CNY	1.593523	195,363.32	205,883.12		4.330000	ACT/360					0.00	0.00	(44.24)
CNE100003LB4	129,200	7.354775	1.592204	205,712.75	205,712.75	170.36	50.000000	1	(27.46)	(214.60)	90.00	0.00	0.00	0.00	(44.24)
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	8,400	CNY	5.820708	0.00	48,893.95		4.326879	ACT/360					(9,905.75)	0.00	(10,079.15)
CNE0000014W7	0	7.354775	5.828574	0.00	48,960.02	(66.07)	50.000000	0	0.00	(107.34)	90.00	0.00	(107.34)	0.00	(10,079.15)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300761.ZK	40,700	CNY	2.458267	102,644.63	100,051.46		4.330000	ACT/360					0.00	0.00	(8,224.08)
CNE100003JX2	40,700	7.354775	2.657490	108,159.84	108,159.84	(8,108.38)	50.000000	1	(14.43)	(115.70)	90.00	0.00	0.00	0.00	(8,224.08)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	31,800	CNY	1.246809	40,900.17	39,648.53		4.330000	ACT/360					0.00	0.00	(3,115.48)
CNE1000036F3	31,800	7.354775	1.343358	42,718.78	42,718.78	(3,070.25)	50.000000	1	(5.71)	(45.23)	90.00	0.00	0.00	0.00	(3,115.48)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.234572	237,584.06	231,482.27		4.330000	ACT/360					0.00	0.00	(19,458.98)
CNE100002XD7	187,500	7.354775	1.336924	250,673.17	250,673.17	(19,190.91)	50.000000	1	(33.45)	(268.08)	90.00	0.00	0.00	0.00	(19,458.98)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.836253	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	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	1.562250	39,910.30	40,149.83		4.330000	ACT/360					0.00	0.00	(5,348.32)
CNE100003092	25,700	7.354775	1.768473	45,449.76	45,449.76	(5,299.92)	50.000000	1	(6.02)	(48.40)	90.00	0.00	0.00	0.00	(5,348.32)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.204660	27,771.04	26,863.91		4.330000	ACT/360					0.00	0.00	(2,402.45)
CNE100001DT7	22,300	7.354775	1.310992	29,235.12	29,235.12	(2,371.21)	50.000000	1	(3.90)	(31.24)	90.00	0.00	0.00	0.00	(2,402.45)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601958.SH	455,900	CNY	1.386854	622,973.67	632,266.79		4.330000	ACT/360					0.00	0.00	5,273.92
CNE1000009Y1	455,900	7.354775	1.373810	626,319.98	626,319.98	5,946.81	50.000000	1	(83.98)	(672.90)	90.00	0.00	0.00	0.00	5,273.92
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	29,100	CNY	2.198572	60,858.25	63,978.44		4.330000	ACT/360					0.00	0.00	(6,695.43)
CNE100003M36	27,100	7.354775	2.426226	66,170.67	70,603.18	(6,624.75)	50.000000	1	(8.80)	(70.68)	90.00	0.00	0.00	0.00	(6,695.43)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	18,400	CNY	0.870183	16,878.89	16,011.37		4.330000	ACT/360					0.00	0.00	(1,756.87)
CNE100005R96	18,400	7.354775	0.964772	17,751.80	17,751.80	(1,740.44)	50.000000	1	(2.37)	(16.44)	100.00	0.00	0.00	0.00	(1,756.87)
JIO FINANCIAL SERVICES LTD CMN															
JIOFNS	63,262	INR	3.080119	0.00	194,854.48		4.330000	ACT/360					34.35	0.00	(2,380.69)
INE758E01017	0	86.409001	3.117846	0.00	197,241.17	(2,386.69)	75.000000	0	0.00	(28.35)	78.16	0.00	(28.35)	0.00	(2,380.69)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	713,000	CNY	1.456197	939,399.39	1,038,268.34		4.330000	ACT/360					0.00	0.00	(50,862.98)
CNE000001816	623,500	7.354775	1.526179	957,033.17	1,088,165.76	(49,897.42)	50.000000	1	(128.16)	(965.56)	90.00	0.00	0.00	0.00	(50,862.98)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.893358	153,348.12	154,794.67		4.330000	ACT/360					0.00	0.00	(6,120.37)
CNE000000HK0	53,500	7.354775	3.004578	160,744.94	160,744.94	(5,950.26)	50.000000	1	(21.46)	(170.10)	90.00	0.00	0.00	0.00	(6,120.37)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
KCE_n.BK	17,700	THB	0.649659	0.00	11,498.96		4.326879	ACT/360					0.00	0.00	80.76
TH0122010R10	0	34.787500	0.645096	0.00	11,418.20	80.76	40.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	80.76
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	42.276914	91,673.50	84,553.83		4.330000	ACT/360					0.00	0.00	(10,091.84)
TW0002059003	2,000	33.115000	47.256098	94,512.20	94,512.20	(9,958.37)	30.000000	1	(12.13)	(133.48)	90.00	0.00	0.00	0.00	(10,091.84)
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.382153	266,187.03	250,279.33		4.330000	ACT/360					0.00	0.00	(1,632.24)
TW0002449006	74,000	33.115000	3.399390	251,554.86	251,554.86	(1,275.53)	30.000000	1	(32.47)	(356.71)	90.00	0.00	0.00	0.00	(1,632.24)
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	176,800	CNY	1.745805	297,490.95	308,658.25		4.330000	ACT/360					0.00	0.00	(14,053.19)
CNE100000XB5	170,100	7.354775	1.823609	310,745.26	322,414.03	(13,755.77)	50.000000	1	(41.51)	(297.42)	90.00	0.00	0.00	0.00	(14,053.19)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	81,300	CNY	2.183615	165,091.89	177,527.93		4.330000	ACT/360					0.00	0.00	(15,487.97)
CNE100003KF7	74,600	7.354775	2.371884	178,246.31	192,834.15	(15,306.22)	50.000000	1	(23.73)	(181.74)	90.00	0.00	0.00	0.00	(15,487.97)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	20,600	CNY	3.038842	254,352.25	62,600.15		4.330000	ACT/360					3,288.86	0.00	3,969.91
CNE100001YW7	86,600	7.354775	2.990700	258,994.62	61,608.42	991.73	50.000000	1	(34.68)	(310.67)	90.00	0.00	(293.96)	0.00	3,969.91
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002250.ZK	212,000	CNY	0.700225	152,636.40	148,447.78		4.330000	ACT/360					0.00	0.00	(11,243.34)
CNE100000C15	212,000	7.354775	0.752455	159,520.46	159,520.46	(11,072.68)	50.000000	1	(21.31)	(170.66)	90.00	0.00	0.00	0.00	(11,243.34)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.017026	22,019.21	21,967.77		4.330000	ACT/360					0.00	0.00	(1,581.82)
CNE1000015L5	21,600	7.354775	1.089241	23,527.60	23,527.60	(1,559.83)	50.000000	1	(3.14)	(21.99)	90.00	0.00	0.00	0.00	(1,581.82)
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	45,400	CNY	4.813200	198,609.02	218,519.26		4.330000	ACT/360					0.00	0.00	(13,866.82)
CNE0000002Y8	40,200	7.354775	5.114204	207,108.51	232,184.88	(13,665.62)	50.000000	1	(27.67)	(201.21)	90.00	0.00	0.00	0.00	(13,866.82)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	69.793077	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	86.409001	0.000000	0.00	0.00	0.00	0.000000	0	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	12,400	CNY	1.491548	18,817.55	18,495.20		4.330000	ACT/360					(4,671.28)	0.00	(6,095.43)
CNE000000WN3	12,400	7.354775	1.596406	19,795.43	19,795.43	(1,300.24)	50.000000	1	(2.64)	(123.92)	90.00	0.00	(102.72)	0.00	(6,095.43)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	0	CNY	15.811497	0.00	0.00		0.000000	ACT/360					(9,816.58)	0.00	(9,931.54)
CNE000000GF2	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(114.95)	90.00	0.00	(114.95)	0.00	(9,931.54)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
002990.ZK	8,200	CNY	2.996693	22,218.47	24,572.88		4.330000	ACT/360					0.00	0.00	(390.27)
CNE100003XX3	7,600	7.354775	3.041742	23,140.45	24,942.29	(369.41)	50.000000	1	(3.09)	(20.87)	90.00	0.00	0.00	0.00	(390.27)
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	5,600	CNY	1.306634	7,400.71	7,317.15		4.330000	ACT/360					0.00	0.00	(351.64)
CNE000000HP9	5,600	7.354775	1.368145	7,661.61	7,661.61	(344.46)	50.000000	1	(1.02)	(7.18)	90.00	0.00	0.00	0.00	(351.64)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	0	CNY	2.061246	0.00	0.00		0.000000	ACT/360					(1.21)	0.00	(1.21)
CNE100001YV9	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1.21)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600390.SH	762,200	CNY	0.804919	624,811.85	613,509.45		4.330000	ACT/360					0.00	0.00	(55,107.86)
CNE0000016N1	758,800	7.354775	0.876310	665,194.96	667,923.76	(54,414.30)	50.000000	1	(88.69)	(693.56)	90.00	0.00	0.00	0.00	(55,107.86)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.596806	95.35	95.81		4.330000	ACT/360					0.00	0.00	(6.47)
MYL3816OO005	60	4.509000	1.701556	102.09	102.09	(6.28)	150.000000	1	(0.02)	(0.18)	100.00	0.00	0.00	0.00	(6.47)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.029263	11,628.06	10,910.19		4.330000	ACT/360					0.00	0.00	(1,725.97)
CNE100001X19	10,600	7.354775	1.190818	12,622.67	12,622.67	(1,712.48)	50.000000	1	(1.68)	(13.49)	90.00	0.00	0.00	0.00	(1,725.97)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	4.928771	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.96)	90.00	0.00	(7.96)	0.00	(305.05)
NAN YA PLASTICS CORP CMN															
1303.TW	0	TWD	0.866677	0.00	0.00		0.000000	ACT/360					847.70	0.00	813.92
TW0001303006	0	33.115000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(33.77)	90.00	0.00	(33.77)	0.00	813.92
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603093.SH	9,300	CNY	1.486109	13,986.58	13,820.82		4.330000	ACT/360					0.00	0.00	(1,308.59)
CNE100003PC3	9,300	7.354775	1.625084	15,113.28	15,113.28	(1,292.46)	50.000000	1	(2.01)	(16.13)	90.00	0.00	0.00	0.00	(1,308.59)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.099966	65,636.28	65,007.97		4.330000	ACT/360					0.00	0.00	(4,211.61)
CNE1000031R9	59,100	7.354775	1.170056	69,150.33	69,150.33	(4,142.36)	50.000000	1	(9.23)	(69.25)	90.00	0.00	0.00	0.00	(4,211.61)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	167,820	CNY	3.154413	539,041.36	529,373.64		4.330000	ACT/360					(635.86)	0.00	(49,868.70)
CNE000001G38	167,820	7.354775	3.444085	577,986.34	577,986.34	(48,612.71)	50.000000	1	(77.01)	(620.14)	90.00	0.00	(3.00)	0.00	(49,868.70)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	21,500	CNY	6.098079	135,337.00	131,108.70		4.330000	ACT/360					0.00	0.00	(2,139.58)
CNE1000019Y0	21,500	7.354775	6.195842	133,210.60	133,210.60	(2,101.90)	50.000000	1	(17.90)	(37.69)	90.00	0.00	0.00	0.00	(2,139.58)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	54,300	CNY	2.040851	117,580.79	110,818.21		4.330000	ACT/360					0.00	0.00	3,105.87
CNE100003JJ1	54,300	7.354775	1.981510	107,595.99	107,595.99	3,222.22	50.000000	1	(14.57)	(116.34)	90.00	0.00	0.00	0.00	3,105.87
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	81,381	CNY	1.431723	100,129.64	116,515.04		4.330000	ACT/360					0.00	0.00	(8,312.78)
CNE100002CM2	67,681	7.354775	1.532572	104,670.31	124,722.26	(8,207.21)	50.000000	1	(13.98)	(105.57)	90.00	0.00	0.00	0.00	(8,312.78)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,000	CNY	3.134018	1,033,697.72	987,215.79		4.330000	ACT/360					197.01	0.00	32,702.50
CNE100001SJ6	315,800	7.354775	3.027572	956,107.24	953,685.18	33,530.61	50.000000	1	(129.36)	(1,025.12)	90.00	0.00	(2.60)	0.00	32,702.50
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	0	CNY	11.531284	0.00	0.00		0.000000	ACT/360					1,302.96	0.00	1,289.92
CNE1000052S3	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.04)	90.00	0.00	(13.04)	0.00	1,289.92
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603297.SH	700	CNY	12.805286	0.00	8,963.70		4.326879	ACT/360					0.00	0.00	594.88
CNE100003J23	0	7.354775	11.955455	0.00	8,368.82	594.88	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	594.88
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002896.ZK	20,200	CNY	5.252370	102,245.41	106,097.88		4.330000	ACT/360					0.00	0.00	29.03
CNE1000032Q9	20,200	7.354775	5.245333	105,955.73	105,955.73	142.15	50.000000	1	(14.16)	(113.12)	90.00	0.00	0.00	0.00	29.03
NMDC LIMITED CMN															
NMDC.NS	57,290	INR	0.694372	35,412.15	39,780.58		4.330000	ACT/360					(137.73)	0.00	(3,960.99)
INE584A01023	48,253	86.409001	0.759815	37,148.68	43,529.83	(3,749.25)	75.000000	1	(5.21)	(74.01)	78.16	0.00	(11.11)	0.00	(3,960.99)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
000686.ZK	7,500	CNY	0.976237	7,492.45	7,321.77		4.330000	ACT/360					0.00	0.00	(819.15)
CNE0000004H9	7,500	7.354775	1.084300	8,132.25	8,132.25	(810.48)	50.000000	1	(1.08)	(8.68)	90.00	0.00	0.00	0.00	(819.15)
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	14.615733	314,270.10	306,930.39		4.330000	ACT/360					0.00	0.00	(14,926.66)
TW0003034005	21,000	33.115000	15.304878	321,402.44	321,402.44	(14,472.04)	30.000000	1	(41.28)	(454.61)	90.00	0.00	0.00	0.00	(14,926.66)
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	9.052622	374,362.62	389,063.60		4.330000	ACT/360					0.00	0.00	10,685.50
CNE100003PNO	42,978	7.354775	8.794570	377,973.03	377,973.03	11,090.57	50.000000	1	(50.66)	(405.07)	90.00	0.00	0.00	0.00	10,685.50
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	900	CNY	8.451652	8,229.03	7,606.49		4.330000	ACT/360					0.00	0.00	(875.70)
CNE100002RB3	900	7.354775	9.414560	8,473.10	8,473.10	(866.62)	50.000000	1	(1.13)	(9.08)	90.00	0.00	0.00	0.00	(875.70)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	716	INR	125.529169	37,060.68	89,878.88		4.330000	ACT/360					0.00	0.00	(4,623.04)
INE881D01027	278	86.409001	131.951298	38,742.76	94,477.13	(4,598.24)	75.000000	1	(5.43)	(24.79)	78.16	0.00	0.00	0.00	(4,623.04)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	65,700	CNY	1.297116	87,005.06	85,220.55		4.330000	ACT/360					0.00	0.00	(9,625.84)
CNE100001ZV6	65,700	7.354775	1.442091	94,745.38	94,745.38	(9,524.82)	50.000000	1	(12.60)	(101.02)	90.00	0.00	0.00	0.00	(9,625.84)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.218967	58,448.84	57,027.44		4.330000	ACT/360					0.00	0.00	(9,550.95)
CNE100002MR0	25,700	7.354775	2.587843	66,507.57	66,507.57	(9,480.12)	50.000000	1	(8.81)	(70.83)	90.00	0.00	0.00	0.00	(9,550.95)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	99,400	CNY	3.318932	325,974.62	329,901.87		4.330000	ACT/360					0.00	0.00	(17,422.11)
CNE100003JW4	97,400	7.354775	3.490673	340,323.47	346,972.87	(17,071.01)	50.000000	1	(45.46)	(351.10)	90.00	0.00	0.00	0.00	(17,422.11)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.008219	13,357.38	13,254.25		4.330000	ACT/360					0.00	0.00	(965.52)
CNE100001XV1	6,600	7.354775	2.152212	14,204.60	14,204.60	(950.35)	50.000000	1	(1.89)	(15.17)	90.00	0.00	0.00	0.00	(965.52)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	124,400	CNY	6.606592	919,412.29	821,860.08		4.330000	ACT/360					(6,055.72)	0.00	(79,660.09)
CNE000001R84	134,300	7.354775	7.189971	965,613.11	894,432.39	(72,572.31)	50.000000	1	(128.91)	(1,032.06)	90.00	0.00	(95.04)	0.00	(79,660.09)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	0	CNY	1.173387	0.00	0.00		0.000000	ACT/360					(1,397.18)	0.00	(1,432.40)
CNE000001ND1	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(35.22)	90.00	0.00	(35.22)	0.00	(1,432.40)
POWER FINANCE CORP LTD CMN															
PWFC.NS	104,757	INR	4.505318	319,091.13	471,963.57		4.330000	ACT/360					155.57	0.00	(28,662.55)
INE134E01011	67,812	86.409001	4.777830	330,801.13	500,511.13	(28,547.57)	75.000000	1	(46.44)	(270.55)	78.16	0.00	(149.63)	0.00	(28,662.55)
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	0	INR	3.328357	46,124.33	0.00		4.330000	ACT/360					(6,763.61)	0.00	(7,030.12)
INE752E01010	13,220	86.409001	0.000000	47,659.09	0.00	0.00	75.000000	1	(6.69)	(266.50)	78.16	0.00	(266.50)	0.00	(7,030.12)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	0	MYR	1.042360	0.00	0.00		0.000000	ACT/360					(6,892.63)	0.00	(7,114.97)
MYL886900009	0	4.509000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(222.33)	100.00	0.00	(222.33)	0.00	(7,114.97)
PT ANEKA TAMBANG TBK CMN															
ANTM.JK	1,161,900	IDR	0.090864	101,682.52	105,575.39		4.330000	ACT/360					0.00	0.00	(4,238.07)
ID1000106602	1,161,900	16287.999985	0.094369	109,647.34	109,647.34	(4,071.95)	65.000000	1	(15.02)	(166.12)	85.00	0.00	0.00	0.00	(4,238.07)
PT ASTRA INTERNATIONAL TBK CMN															
ASII.JK	1,270,500	IDR	0.291626	386,019.83	370,510.50		4.330000	ACT/360					0.00	0.00	(15,333.68)
ID1000122807	1,270,500	16287.999985	0.303235	385,259.64	385,259.64	(14,749.14)	65.000000	1	(53.31)	(584.54)	85.00	0.00	0.00	0.00	(15,333.68)
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	304,700	IDR	0.593996	184,968.14	180,990.45		4.330000	ACT/360					0.00	0.00	(2,043.02)
ID1000109507	304,700	16287.999985	0.600252	182,896.67	182,896.67	(1,906.21)	65.000000	1	(25.34)	(136.81)	85.00	0.00	0.00	0.00	(2,043.02)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	1,091,800	IDR	0.163924	176,291.85	178,972.62		4.330000	ACT/360					0.00	0.00	(4,010.20)
ID1000129000	1,091,800	16287.999985	0.167359	182,722.57	182,722.57	(3,749.95)	65.000000	1	(25.16)	(260.25)	85.00	0.00	0.00	0.00	(4,010.20)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	158,600	THB	3.650737	345,707.73	579,006.83		4.330000	ACT/360					0.00	0.00	14,857.68
TH0355010R16	98,300	34.787500	3.554505	348,006.24	563,744.45	15,262.38	40.000000	1	(45.70)	(404.70)	90.00	0.00	0.00	0.00	14,857.68
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	58,400	THB	0.898311	53,694.54	52,461.37		4.330000	ACT/360					(2.08)	0.00	(1,059.04)
TH0646010R18	58,600	34.787500	0.916289	53,694.54	53,511.28	(1,049.90)	40.000000	1	(7.05)	(7.05)	90.00	0.00	(0.02)	0.00	(1,059.04)
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
PUBM.KL	159,400	MYR	0.986915	157,309.63	157,314.26		4.330000	ACT/360					0.00	0.00	(5,711.21)
MYL129500004	159,400	4.509000	1.020934	162,736.88	162,736.88	(5,422.62)	150.000000	1	(26.13)	(288.59)	100.00	0.00	0.00	0.00	(5,711.21)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	1.907604	77,666.24	77,257.97		4.330000	ACT/360					0.00	0.00	(3,610.84)
CNE1000020Z5	40,500	7.354775	1.994901	80,793.51	80,793.51	(3,535.53)	50.000000	1	(10.80)	(75.30)	90.00	0.00	0.00	0.00	(3,610.84)
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.482741	0.00	0.00		0.000000	ACT/360					32.36	0.00	32.36
CNE100000B73	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	32.36
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	0	CNY	1.390933	0.00	0.00		0.000000	ACT/360					(67.78)	0.00	(67.78)
CNE1000044B6	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(67.78)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.187694	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	2.187694	175,932.40	171,077.70		4.330000	ACT/360					0.00	0.00	(9,058.14)
CNE100005XK5	78,200	7.354775	2.301064	179,943.20	179,943.20	(8,865.50)	50.000000	1	(24.09)	(192.64)	90.00	0.00	0.00	0.00	(9,058.14)
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	0	INR	4.142508	0.00	0.00		0.000000	ACT/360					224.89	0.00	218.51
INE415G01027	0	86.409001	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	31,950	INR	5.170179	0.00	165,187.22		4.330000	ACT/360					88.12	0.00	(2,753.78)
INE020B01018	0	86.409001	5.259096	0.00	168,028.12	(2,840.90)	75.000000	0	0.00	(1.01)	78.16	0.00	(1.01)	0.00	(2,753.78)
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601828.SH	17,800	CNY	0.402460	7,461.69	7,163.78		4.330000	ACT/360					(199.66)	0.00	(849.62)
CNE100002RX7	17,800	7.354775	0.438363	7,802.86	7,802.86	(639.08)	50.000000	1	(1.04)	(10.88)	90.00	0.00	(2.53)	0.00	(849.62)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
300724.ZK	113,000	CNY	7.880595	740,185.11	890,507.19		4.330000	ACT/360					0.00	0.00	(67,583.19)
CNE100003G91	90,100	7.354775	8.471567	774,652.82	957,287.09	(66,779.90)	50.000000	1	(103.45)	(803.29)	90.00	0.00	0.00	0.00	(67,583.19)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.081641	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.50)	90.00	0.00	(1.50)	0.00	(213.49)
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600061.SH	222,000	CNY	0.927289	210,899.11	205,858.10		4.330000	ACT/360					0.00	0.00	(22,186.67)
CNE000000Q11	222,000	7.354775	1.026138	227,802.72	227,802.72	(21,944.62)	50.000000	1	(30.33)	(242.06)	90.00	0.00	0.00	0.00	(22,186.67)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	29,600	CNY	3.006210	161,056.98	88,983.82		4.330000	ACT/360					(7,561.78)	0.00	(13,348.73)
CNE100001T64	52,500	7.354775	3.189972	167,473.53	94,423.17	(5,439.35)	50.000000	1	(22.38)	(347.60)	90.00	0.00	(278.60)	0.00	(13,348.73)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.336608	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.354775	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
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600219.SH	2,098,400	CNY	0.532987	1,064,096.24	1,118,420.07		4.330000	ACT/360					0.00	0.00	(4,407.03)
CNE000001139	1,989,400	7.354775	0.534550	1,063,720.46	1,121,699.89	(3,279.82)	50.000000	1	(142.72)	(1,127.22)	90.00	0.00	0.00	0.00	(4,407.03)
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605098.SH	23,600	CNY	4.764252	120,225.93	112,436.34		4.330000	ACT/360					0.00	0.00	(1,259.32)
CNE1000052P9	23,600	7.354775	4.812433	113,573.42	113,573.42	(1,137.08)	50.000000	1	(15.33)	(122.24)	90.00	0.00	0.00	0.00	(1,259.32)
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	168,500	CNY	0.632242	108,872.35	106,532.83		4.330000	ACT/360					0.00	0.00	(12,476.11)
CNE0000008S7	167,700	7.354775	0.705537	118,370.40	118,882.99	(12,350.16)	50.000000	1	(15.75)	(125.95)	90.00	0.00	0.00	0.00	(12,476.11)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	0	CNY	5.592285	0.00	0.00		0.000000	ACT/360					(73.49)	0.00	(73.49)
CNE100004ZJ5	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(73.49)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603881.SH	131,200	CNY	2.379407	324,634.06	312,178.14		4.330000	ACT/360					(5,748.47)	0.00	(99,826.31)
CNE100002R57	131,200	7.354775	3.093121	405,817.48	405,817.48	(93,639.33)	50.000000	1	(53.32)	(438.51)	90.00	0.00	(10.13)	0.00	(99,826.31)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	19,073	CNY	24.475256	461,411.08	466,816.56		4.330000	ACT/360					(1,407.00)	0.00	(37,352.39)
CNE100003LY6	17,273	7.354775	26.332729	458,202.62	502,244.14	(35,427.59)	50.000000	1	(61.52)	(517.80)	90.00	0.00	(26.68)	0.00	(37,352.39)
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	50,300	CNY	1.873613	87,142.95	94,242.72		4.330000	ACT/360					0.00	0.00	(17,257.86)
CNE0000006D3	44,900	7.354775	2.214578	101,049.07	111,393.28	(17,150.56)	50.000000	1	(13.36)	(107.30)	90.00	0.00	0.00	0.00	(17,257.86)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	18,500	CNY	0.943605	17,902.25	17,456.69		4.330000	ACT/360					(554.42)	0.00	(823.37)
CNE100000D55	18,500	7.354775	0.957419	17,712.25	17,712.25	(255.57)	50.000000	1	(2.38)	(13.38)	90.00	0.00	(1.48)	0.00	(823.37)
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	305,800	CNY	2.387565	704,929.68	730,117.24		4.330000	ACT/360					0.00	0.00	(41,501.39)
CNE1000006J8	290,000	7.354775	2.520759	732,807.56	770,848.03	(40,730.79)	50.000000	1	(97.93)	(770.59)	90.00	0.00	0.00	0.00	(41,501.39)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.347485	0.00	0.00		0.000000	ACT/360					(4,218.79)	0.00	(4,258.22)
CNE000000MK0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(39.42)	90.00	0.00	(39.42)	0.00	(4,258.22)
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
600835.SH	81,700	CNY	2.223046	182,007.25	181,622.82		4.330000	ACT/360					(492.40)	0.00	(19,023.19)
CNE000000B91	84,000	7.354775	2.447185	205,563.54	199,935.01	(18,312.19)	50.000000	1	(27.25)	(218.60)	90.00	0.00	(7.48)	0.00	(19,023.19)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	9.449643	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	32,400	CNY	6.046412	162,343.15	195,903.75		4.330000	ACT/360					0.00	0.00	(13,042.04)
CNE100002ZC4	28,400	7.354775	6.443341	185,245.79	208,764.25	(12,860.50)	50.000000	1	(24.54)	(181.54)	90.00	0.00	0.00	0.00	(13,042.04)
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,325,900	CNY	0.493557	675,658.24	654,407.10		4.330000	ACT/360					0.00	0.00	(55,948.33)
CNE000001683	1,320,300	7.354775	0.535183	706,785.64	709,599.36	(55,192.26)	50.000000	1	(94.39)	(756.07)	90.00	0.00	0.00	0.00	(55,948.33)
SHANGHAI ZXIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
600517.SH	42,900	CNY	0.685269	27,266.10	29,398.04		4.330000	ACT/360					0.00	0.00	(2,676.46)
CNE000001G20	38,900	7.354775	0.746929	29,270.50	32,043.23	(2,645.19)	50.000000	1	(3.90)	(31.27)	90.00	0.00	0.00	0.00	(2,676.46)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	19,400	CNY	1.279441	38,923.71	24,821.15		4.330000	ACT/360					313.25	104.36	(508.25)
CNE000000KZ2	28,400	7.354775	1.324648	37,620.00	25,698.17	(877.02)	50.000000	1	(5.07)	(48.85)	90.00	104.36	(21.25)	0.00	(508.56)
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.784524	16,060.10	15,690.49		4.330000	ACT/360					0.00	0.00	(1,479.96)
CNE100000WJ0	20,000	7.354775	0.857607	17,152.14	17,152.14	(1,461.65)	50.000000	1	(2.29)	(18.31)	90.00	0.00	0.00	0.00	(1,479.96)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.668953	524,702.04	514,759.46		4.330000	ACT/360					0.00	0.00	(48,040.99)
CNE100002FD4	769,500	7.354775	0.730605	562,200.55	562,200.55	(47,441.09)	50.000000	1	(74.91)	(599.91)	90.00	0.00	0.00	0.00	(48,040.99)
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	30,800	CNY	0.834832	26,283.58	25,712.82		4.330000	ACT/360					0.00	0.00	(1,950.81)
CNE000000354	30,800	7.354775	0.897210	27,634.07	27,634.07	(1,921.25)	50.000000	1	(3.69)	(29.56)	90.00	0.00	0.00	0.00	(1,950.81)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.398503	0.00	0.00		0.000000	ACT/360					(385.94)	0.00	(385.94)
CNE100003K95	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(385.94)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688318.SH	53	CNY	20.628775	1,114.62	1,093.33		4.330000	ACT/360					(711.84)	0.00	(862.47)
CNE100005592	53	7.354775	23.352042	1,237.66	1,237.66	(144.33)	50.000000	1	(0.16)	(6.30)	90.00	0.00	(4.98)	0.00	(862.47)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,200	CNY	10.589039	13,721.18	12,706.85		4.330000	ACT/360					9.00	0.00	130.46
CNE100005L92	1,300	7.354775	10.475644	13,618.34	12,570.77	136.07	50.000000	1	(1.83)	(14.61)	90.00	0.00	(1.41)	0.00	130.46
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	11,600	CNY	0.991193	9,748.76	11,497.84		4.330000	ACT/360					0.00	0.00	(1,330.96)
CNE1000016J7	9,400	7.354775	1.104975	10,560.02	12,817.71	(1,319.87)	50.000000	1	(1.41)	(11.09)	90.00	0.00	0.00	0.00	(1,330.96)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688025.SH	85	CNY	6.227247	553.33	529.32		4.330000	ACT/360					0.00	0.00	(22.64)
CNE1000062T0	85	7.354775	6.486678	551.37	551.37	(22.05)	50.000000	1	(0.07)	(0.59)	90.00	0.00	0.00	0.00	(22.64)
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	0	CNY	1.025184	0.00	0.00		0.000000	ACT/360					(173.89)	0.00	(173.89)
CNE100000BR7	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(173.89)
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300760.ZK	29,200	CNY	31.469352	0.00	918,905.07		4.330000	ACT/360					0.00	0.00	(3,462.12)
CNE100003G67	0	7.354775	31.587917	0.00	922,367.18	(3,462.12)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(3,462.12)
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	4,800	CNY	1.454837	7,186.21	6,983.22		4.330000	ACT/360					0.00	0.00	(609.10)
CNE100000KJ5	4,800	7.354775	1.580142	7,584.68	7,584.68	(601.46)	50.000000	1	(1.01)	(7.63)	90.00	0.00	0.00	0.00	(609.10)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688036.SH	4,400	CNY	12.007165	7,144.57	52,831.53		4.330000	ACT/360					0.00	0.00	(249.40)
CNE100003P74	600	7.354775	12.062965	7,228.20	53,077.05	(245.52)	50.000000	1	(0.97)	(3.88)	90.00	0.00	0.00	0.00	(249.40)
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	38,600	CNY	0.323599	13,028.81	12,490.93		4.330000	ACT/360					0.00	0.00	(1,068.25)
CNE100000FK3	38,600	7.354775	0.350911	13,545.18	13,545.18	(1,054.24)	50.000000	1	(1.81)	(14.01)	90.00	0.00	0.00	0.00	(1,068.25)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	11.691724	426.38	467.67		4.330000	ACT/360					0.00	0.00	63.51
CNE100004934	40	7.354775	10.093272	403.73	403.73	63.94	50.000000	1	(0.05)	(0.43)	90.00	0.00	0.00	0.00	63.51
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
2888.TW	109,000	TWD	0.356334	40,236.13	38,840.40		4.330000	ACT/360					(3.29)	0.00	(432.31)
TW0002888005	110,000	33.115000	0.359756	39,573.16	39,213.40	(373.00)	30.000000	1	(5.10)	(56.02)	90.00	0.00	(0.56)	0.00	(432.31)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHRIRAM FINANCE LIMITED CMN															
SHMF.NS	7,558	INR	6.030622	0.00	45,579.44		4.330000	ACT/360					0.00	0.00	(659.61)
INE721A01047	0	86.409001	6.117895	0.00	46,239.05	(659.61)	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(659.61)
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.674392	0.00	0.00		0.000000	ACT/360					12.26	0.00	12.26
CNE000001DW2	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	12.26
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
002978.ZK	17,000	CNY	3.802972	36,014.10	64,650.52		4.330000	ACT/360					0.00	0.00	(314.98)
CNE100003S63	9,400	7.354775	3.819840	36,125.99	64,937.28	(286.77)	50.000000	1	(4.85)	(28.22)	90.00	0.00	0.00	0.00	(314.98)
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	25.431097	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	1.152992	12,561.59	12,106.42		4.330000	ACT/360					0.00	0.00	(1,547.91)
CNE000000GJ4	10,500	7.354775	1.299201	13,641.61	13,641.61	(1,535.19)	50.000000	1	(1.82)	(12.72)	90.00	0.00	0.00	0.00	(1,547.91)
SIEMENS LIMITED CMN															
SIEM.NS	0	INR	67.160828	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	86.409001	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(32.08)	78.16	0.00	(32.08)	0.00	(182.54)
SIGURD MICROELECTRONIC CORP CMN															
6257.TW	92,000	TWD	2.050430	191,300.11	188,639.59		4.330000	ACT/360					0.00	0.00	(957.92)
TW0006257009	92,000	33.115000	2.057927	189,329.28	189,329.28	(689.69)	30.000000	1	(24.37)	(268.23)	90.00	0.00	0.00	0.00	(957.92)
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	20,600	CNY	4.704427	97,122.80	96,911.19		4.330000	ACT/360					(260.00)	0.00	(9,270.79)
CNE1000020P6	20,000	7.354775	5.136456	102,949.20	105,810.99	(8,899.80)	50.000000	1	(13.73)	(111.00)	90.00	0.00	(1.66)	0.00	(9,270.79)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.692067	753,626.33	742,657.53		4.330000	ACT/360					0.00	0.00	(42,193.41)
CNE100003GS8	1,073,100	7.354775	0.730605	784,012.23	784,012.23	(41,354.70)	50.000000	1	(104.77)	(838.71)	90.00	0.00	0.00	0.00	(42,193.41)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	20,800	CNY	5.241493	101,122.85	109,023.05		4.330000	ACT/360					0.00	0.00	(10,932.08)
CNE1000027D7	19,100	7.354775	5.761466	110,831.21	119,838.50	(10,815.45)	50.000000	1	(14.74)	(116.63)	90.00	0.00	0.00	0.00	(10,932.08)
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	0.989833	16,483.24	16,134.28		4.330000	ACT/360					0.00	0.00	(1,246.72)
CNE1000019P8	16,300	7.354775	1.065181	17,362.45	17,362.45	(1,228.17)	50.000000	1	(2.32)	(18.55)	90.00	0.00	0.00	0.00	(1,246.72)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.581935	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(106.66)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
STATE BANK OF INDIA CMN															
SBI.NS	0	INR	8.442408	0.00	0.00		0.000000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	0	86.409001	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	470,100	CNY	1.331108	641,120.35	625,753.88		4.330000	ACT/360					(257.85)	0.00	(25,529.65)
CNE100000T99	473,900	7.354775	1.383370	655,579.04	650,322.24	(24,568.36)	50.000000	1	(87.76)	(703.44)	90.00	0.00	(8.07)	0.00	(25,529.65)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	13,200	CNY	1.196502	26,046.90	15,793.82		4.330000	ACT/360					(613.96)	0.00	(1,649.91)
CNE000000KL2	21,100	7.354775	1.273168	26,879.31	16,805.82	(1,012.00)	50.000000	1	(3.59)	(23.95)	90.00	0.00	(12.11)	0.00	(1,649.91)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	40	CNY	9.744690	396.28	389.79		4.330000	ACT/360					0.00	0.00	(13.94)
CNE1000018M7	40	7.354775	10.082347	403.29	403.29	(13.51)	50.000000	1	(0.05)	(0.43)	90.00	0.00	0.00	0.00	(13.94)
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	0	CNY	0.727419	0.00	0.00		0.000000	ACT/360					46.12	0.00	46.12
CNE100000VF0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	46.12
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688106.SH	32,248	CNY	2.184975	72,067.96	70,461.08		4.330000	ACT/360					0.00	0.00	(4,528.41)
CNE100003ZP4	32,248	7.354775	2.322914	74,909.33	74,909.33	(4,448.25)	50.000000	1	(10.01)	(80.15)	90.00	0.00	0.00	0.00	(4,528.41)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	12,100	CNY	11.786900	154,885.40	142,621.49		4.330000	ACT/360					96.94	0.00	(7,494.35)
CNE100001XQ1	12,100	7.354775	12.400392	150,044.74	150,044.74	(7,423.25)	50.000000	1	(20.20)	(168.05)	90.00	0.00	(18.75)	0.00	(7,494.35)
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	32.462630	333,910.09	324,626.30		4.330000	ACT/360					0.00	0.00	(3,581.75)
TW0002330008	10,000	33.115000	32.774390	327,743.90	327,743.90	(3,117.60)	30.000000	1	(42.20)	(464.15)	90.00	0.00	0.00	0.00	(3,581.75)
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	13,062	INR	49.660336	1,698,334.45	648,663.31		4.330000	ACT/360					31,923.55	0.00	48,498.72
INE467B01029	34,200	86.409001	48.162490	1,639,975.97	629,098.45	19,564.86	75.000000	1	(232.63)	(2,989.69)	78.16	0.00	(2,022.39)	0.00	48,498.72
TATA ELXSI LTD CMN															
TTEX.NS	926	INR	68.761355	22,493.78	63,673.02		4.330000	ACT/360					0.00	0.00	(3,095.41)
INE670A01012	322	86.409001	72.077465	24,785.06	66,743.73	(3,070.72)	75.000000	1	(3.45)	(24.70)	78.16	0.00	0.00	0.00	(3,095.41)
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.585384	456,655.34	453,419.90		4.330000	ACT/360					0.00	0.00	(2,383.05)
TW0001504009	286,000	33.115000	1.591463	455,158.42	455,158.42	(1,738.52)	30.000000	1	(58.55)	(644.53)	90.00	0.00	0.00	0.00	(2,383.05)
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.452650	530,813.48	529,636.28		4.330000	ACT/360					0.00	0.00	(14,167.00)
MYL486300006	364,600	4.509000	1.488862	542,839.09	542,839.09	(13,202.80)	150.000000	1	(87.41)	(964.20)	100.00	0.00	0.00	0.00	(14,167.00)

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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	962,100	CNY	0.904174	887,520.95	869,906.29		4.330000	ACT/360					0.00	7,191.91	(32,489.43)
CNE100003F27	932,900	7.354775	0.944871	882,209.34	909,060.00	(39,153.72)	50.000000	1	(118.44)	(527.62)	90.00	7,191.91	0.00	0.00	(32,511.00)
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	81,800	CNY	0.609128	51,769.34	49,826.68		4.330000	ACT/360					0.00	0.00	(4,623.26)
CNE00000L16	81,800	7.354775	0.664937	54,391.85	54,391.85	(4,565.17)	50.000000	1	(7.26)	(58.09)	90.00	0.00	0.00	0.00	(4,623.26)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	98	CNY	3.514723	10,682.37	344.44		4.330000	ACT/360					(575.40)	0.00	(608.36)
CNE100004C29	2,998	7.354775	3.717208	11,144.19	364.29	(19.84)	50.000000	1	(1.49)	(13.12)	90.00	0.00	(12.73)	0.00	(608.36)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.713822	79,357.82	79,733.91		4.330000	ACT/360					0.00	0.00	(1,472.27)
CNE100000F79	111,700	7.354775	0.726246	81,121.63	81,121.63	(1,387.71)	50.000000	1	(10.86)	(84.56)	90.00	0.00	0.00	0.00	(1,472.27)
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	13,600	CNY	4.745217	37,308.43	64,534.94		4.330000	ACT/360					0.00	0.00	(2,017.22)
CNE000000ZW7	7,700	7.354775	4.891010	38,358.51	66,517.74	(1,982.80)	50.000000	1	(5.13)	(34.42)	90.00	0.00	0.00	0.00	(2,017.22)
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.672505	10,381.57	10,690.02		4.330000	ACT/360					0.00	0.00	1,176.52
TW0006757008	4,000	33.115000	2.375000	9,500.00	9,500.00	1,190.02	30.000000	1	(1.23)	(13.50)	90.00	0.00	0.00	0.00	1,176.52
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	781,800	CNY	0.783165	638,704.53	612,278.15		4.330000	ACT/360					0.00	0.00	(90,959.56)
CNE100002524	766,800	7.354775	0.898574	690,419.31	702,505.18	(90,227.03)	50.000000	1	(91.91)	(732.52)	90.00	0.00	0.00	0.00	(90,959.56)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.743796	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.36)	90.00	0.00	(22.36)	0.00	(1,035.61)
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600780.SH	176,700	CNY	0.698866	115,125.26	123,489.57		4.330000	ACT/360					0.00	0.00	(10,828.44)
CNE000000NK8	158,700	7.354775	0.759443	121,572.35	134,193.56	(10,703.99)	50.000000	1	(16.22)	(124.45)	90.00	0.00	0.00	0.00	(10,828.44)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	98,389	CNY	2.393003	248,135.19	235,445.19		4.330000	ACT/360					0.00	0.00	(22,221.75)
CNE100003ZR0	98,389	7.354775	2.616454	257,430.31	257,430.31	(21,985.12)	50.000000	1	(34.41)	(236.63)	90.00	0.00	0.00	0.00	(22,221.75)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	416,000	CNY	0.857946	290,776.59	356,905.55		4.330000	ACT/360					0.00	0.00	(28,123.03)
CNE000000RK9	333,300	7.354775	0.924853	312,087.31	384,738.99	(27,833.44)	50.000000	1	(41.58)	(289.59)	90.00	0.00	0.00	0.00	(28,123.03)
UNI-PRESIDENT ENTERPRISES CORP ORN CMN															
1216.TW	236,000	TWD	2.355428	563,081.60	555,881.02		4.330000	ACT/360					0.00	0.00	(27,026.89)
TW0001216000	236,000	33.115000	2.466463	582,085.27	582,085.27	(26,204.25)	30.000000	1	(74.70)	(822.65)	90.00	0.00	0.00	0.00	(27,026.89)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
UNION BANK OF INDIA CMN															
UNBK.NS	118,303	INR	1.171753	102,633.21	138,621.89		4.330000	ACT/360					0.00	0.00	(9,605.98)
INE692A01016	85,081	86.409001	1.252443	108,649.48	148,167.78	(9,545.89)	75.000000	1	(15.21)	(60.09)	78.16	0.00	0.00	0.00	(9,605.98)
UNITED INFORMATION SYSTEMS CMN															
2404.TW	2,000	TWD	14.766722	30,112.62	29,533.44		4.330000	ACT/360					0.00	0.00	101.58
TW0002404001	2,000	33.115000	14.695122	29,390.24	29,390.24	143.20	30.000000	1	(3.79)	(41.62)	90.00	0.00	0.00	0.00	101.58
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.235090	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	33.115000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.38)	90.00	0.00	(3.38)	0.00	23.83
VEDANTA LIMITED CMN															
VDAN.NS	0	INR	4.787696	0.00	0.00		0.000000	ACT/360					(445.42)	0.00	(521.72)
INE205A01025	0	86.409001	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	1,900	CNY	6.353695	12,076.38	12,072.02		4.330000	ACT/360					692.08	0.00	1,823.26
CNE1000020V4	1,900	7.354775	5.747880	10,920.97	10,920.97	1,151.05	50.000000	1	(1.48)	(19.88)	90.00	0.00	(8.12)	0.00	1,823.26
VOLTRONIC POWER TECHNOLOGY CORP CMN															
6409.TW	3,000	TWD	54.054054	170,294.15	162,162.16		4.330000	ACT/360					0.00	0.00	(8,200.59)
TW0006409006	3,000	33.115000	56.707317	170,121.95	170,121.95	(7,959.79)	30.000000	1	(21.88)	(240.80)	90.00	0.00	0.00	0.00	(8,200.59)
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	63,400	CNY	1.203300	65,072.82	76,289.21		4.330000	ACT/360					0.00	0.00	(9,783.15)
CNE100000GQ8	51,300	7.354775	1.356497	71,396.82	86,001.92	(9,712.71)	50.000000	1	(9.49)	(70.45)	90.00	0.00	0.00	0.00	(9,783.15)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	71,700	CNY	1.060536	69,206.22	76,040.40		4.330000	ACT/360					0.00	0.00	(7,384.66)
CNE100001VB7	63,800	7.354775	1.162482	74,926.62	83,349.99	(7,309.60)	50.000000	1	(9.97)	(75.06)	90.00	0.00	0.00	0.00	(7,384.66)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	127,800	CNY	2.338617	294,826.80	298,875.22		4.330000	ACT/360					132.52	0.00	18,240.08
CNE100000619	127,800	7.354775	2.194546	280,462.98	280,462.98	18,412.24	50.000000	1	(37.83)	(304.68)	90.00	0.00	(2.69)	0.00	18,240.08
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688100.SH	9,900	CNY	4.395784	0.00	43,518.26		4.326879	ACT/360					0.00	0.00	(980.78)
CNE100003RR7	0	7.354775	4.494853	0.00	44,499.04	(980.78)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(980.78)
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	0	CNY	0.210747	44,423.86	0.00		4.330000	ACT/360					(894.83)	0.00	(924.94)
CNE000000WD4	204,000	7.354775	0.000000	44,844.73	0.00	0.00	50.000000	1	(6.01)	(30.11)	90.00	0.00	(36.12)	0.00	(924.94)
WIPRO LIMITED CMN															
WIPR.NS	0	INR	3.377542	106,309.88	0.00		4.330000	ACT/360					(2,617.21)	0.00	(2,802.80)
INE075A01022	30,384	86.409001	0.000000	104,348.99	0.00	0.00	75.000000	1	(14.77)	(185.58)	78.16	0.00	(185.58)	0.00	(2,802.80)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600580.SH	89,500	CNY	2.331818	211,465.32	208,697.75		4.330000	ACT/360					0.00	0.00	(836.96)
CNE000001BJ3	89,500	7.354775	2.338719	209,315.38	209,315.38	(617.63)	50.000000	1	(28.11)	(219.33)	90.00	0.00	0.00	0.00	(836.96)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.161150	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	193.34
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	5,800	CNY	7.229317	147,660.26	41,930.04		4.330000	ACT/360					(4,491.31)	0.00	(4,924.36)
CNE1000031K4	20,900	7.354775	7.276940	155,703.18	42,206.25	(276.21)	50.000000	1	(20.78)	(156.84)	90.00	0.00	(152.00)	0.00	(4,924.36)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	37,100	CNY	0.871543	32,770.65	32,334.23		4.330000	ACT/360					0.00	0.00	(1,135.74)
CNE000000B00	37,100	7.354775	0.901461	33,444.21	33,444.21	(1,109.97)	50.000000	1	(4.48)	(25.77)	90.00	0.00	0.00	0.00	(1,135.74)
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.068693	6,614.59	6,412.16		4.330000	ACT/360					0.00	0.00	(723.97)
CNE100000QS3	6,000	7.354775	1.188086	7,128.52	7,128.52	(716.36)	50.000000	1	(0.95)	(7.61)	90.00	0.00	0.00	0.00	(723.97)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.119773	6,934.29	7,003.61		4.330000	ACT/360					0.00	0.00	(268.26)
CNE100005X80	1,700	7.354775	4.273014	7,264.12	7,264.12	(260.51)	50.000000	1	(0.97)	(7.75)	90.00	0.00	0.00	0.00	(268.26)
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	26,400	CNY	15.546363	372,376.62	410,423.98		4.330000	ACT/360					0.00	0.00	(16,441.26)
CNE000001D72	22,800	7.354775	16.154158	370,279.83	426,469.77	(16,045.79)	50.000000	1	(49.71)	(395.47)	90.00	0.00	0.00	0.00	(16,441.26)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.813788	30,874.73	29,201.98		4.330000	ACT/360					0.00	0.00	(5,082.37)
CNE1000033H6	16,100	7.354775	2.127230	34,248.40	34,248.40	(5,046.41)	50.000000	1	(4.55)	(35.95)	90.00	0.00	0.00	0.00	(5,082.37)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	0.984394	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.354775	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	5.514785	300.62	281.25		4.330000	ACT/360					0.00	0.00	(11.99)
CNE0000005F0	51	7.354775	5.743783	292.93	292.93	(11.68)	50.000000	1	(0.04)	(0.32)	90.00	0.00	0.00	0.00	(11.99)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.075492	0.00	0.00		0.000000	ACT/360					(376.09)	0.00	(376.09)
CNE000000800	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(376.09)
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601811.SH	13,900	CNY	1.937517	14,218.09	26,931.48		4.330000	ACT/360					0.00	0.00	(1,130.37)
CNE100002BC5	6,900	7.354775	2.018342	14,245.25	28,054.95	(1,123.46)	50.000000	1	(1.91)	(6.90)	90.00	0.00	0.00	0.00	(1,130.37)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	39,500	CNY	2.829454	114,671.19	111,763.45		4.330000	ACT/360					0.00	0.00	(8,871.47)
CNE100002G50	39,500	7.354775	3.050787	120,506.09	120,506.09	(8,742.64)	50.000000	1	(16.09)	(128.83)	90.00	0.00	0.00	0.00	(8,871.47)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	222,000	CNY	1.336547	304,564.91	296,713.36		4.330000	ACT/360					(7.95)	0.00	(16,801.70)
CNE1000008S5	222,000	7.354775	1.410682	313,171.40	313,171.40	(16,458.04)	50.000000	1	(41.90)	(335.71)	90.00	0.00	(0.26)	0.00	(16,801.70)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	24,900	CNY	0.829393	27,642.16	20,651.89		4.330000	ACT/360					(933.99)	0.00	(2,595.27)
CNE000001PZ9	32,600	7.354775	0.894479	29,160.02	22,272.53	(1,620.64)	50.000000	1	(3.89)	(40.65)	90.00	0.00	(16.83)	0.00	(2,595.27)
XINTEC INC CMN															
3374.TWO	21,000	TWD	6.235845	128,767.86	130,952.74		4.330000	ACT/360					0.00	0.00	4,004.96
TW0003374005	21,000	33.115000	6.036585	126,768.28	126,768.29	4,184.46	30.000000	1	(16.32)	(179.50)	90.00	0.00	0.00	0.00	4,004.96
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,300	CNY	3.305336	516,710.72	490,181.28		4.330000	ACT/360					0.00	1,506.22	(61,445.38)
CNE0000007F6	148,300	7.354775	3.725973	552,561.77	552,561.77	(62,380.49)	50.000000	1	(73.64)	(571.11)	90.00	1,506.22	0.00	0.00	(61,449.90)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,800	CNY	2.465065	93,560.17	90,714.40		4.330000	ACT/360					0.00	0.00	(9,490.49)
CNE100004751	36,800	7.354775	2.720080	100,098.96	100,098.96	(9,384.56)	50.000000	1	(13.34)	(105.93)	90.00	0.00	0.00	0.00	(9,490.49)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	167,000	TWD	2.110826	359,220.54	352,507.93		4.330000	ACT/360					0.00	0.00	(32,717.87)
TW0002609005	163,000	33.115000	2.303552	376,192.10	384,693.26	(32,185.33)	30.000000	1	(48.24)	(532.54)	90.00	0.00	0.00	0.00	(32,717.87)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	2,100	CNY	7.750067	14,079.13	16,275.14		4.330000	ACT/360					0.00	0.00	(1,451.52)
CNE100002JZ9	1,700	7.354775	8.433852	14,532.89	17,711.09	(1,435.95)	50.000000	1	(1.94)	(15.57)	90.00	0.00	0.00	0.00	(1,451.52)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	44,950	CNY	1.331108	24,320.84	59,833.31		4.330000	ACT/360					0.00	0.00	(1,994.53)
CNE1000019T0	18,050	7.354775	1.375294	24,921.66	61,819.46	(1,986.16)	50.000000	1	(3.34)	(8.37)	90.00	0.00	0.00	0.00	(1,994.53)
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	149,200	CNY	1.894008	273,996.39	282,585.94		4.330000	ACT/360					(335.46)	0.00	(20,608.03)
CNE1000031L2	139,900	7.354775	2.027869	284,667.69	302,558.13	(19,972.19)	50.000000	1	(38.04)	(300.38)	90.00	0.00	(5.66)	0.00	(20,608.03)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	81,175	CNY	4.989956	439,040.32	405,059.64		4.330000	ACT/360					66.77	0.00	(23,038.98)
CNE100002PCS	81,275	7.354775	5.268941	428,423.28	427,706.28	(22,646.65)	50.000000	1	(57.63)	(459.10)	90.00	0.00	(5.08)	0.00	(23,038.98)
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	0	CNY	4.145606	8,373.03	0.00		4.330000	ACT/360					(779.35)	0.00	(790.53)
CNE1000048D3	2,000	7.354775	0.000000	8,906.55	0.00	0.00	50.000000	1	(1.19)	(11.18)	90.00	0.00	(13.55)	0.00	(790.53)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
000975.ZK	47,100	CNY	2.311424	108,672.47	108,868.05		4.330000	ACT/360					6,274.33	0.00	16,113.12
CNE0000012L4	48,100	7.354775	2.098953	100,959.64	98,860.69	10,007.36	50.000000	1	(13.65)	(168.57)	90.00	0.00	(61.79)	0.00	16,113.12
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	74,200	CNY	2.727480	208,792.20	202,379.00		4.330000	ACT/360					1.50	0.00	(1,105.99)
CNE100001YB1	75,200	7.354775	2.739427	206,004.91	203,265.48	(886.48)	50.000000	1	(27.68)	(221.01)	90.00	0.00	(3.23)	0.00	(1,105.99)
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	107,900	CNY	0.981675	140,230.02	105,922.75		4.330000	ACT/360					(5,804.14)	0.00	(10,952.02)
CNE100000015	139,800	7.354775	1.026944	143,566.77	110,807.26	(4,884.51)	50.000000	1	(19.22)	(263.38)	90.00	0.00	(148.62)	0.00	(10,952.02)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000807.ZK	224,900	CNY	2.131948	457,611.45	479,475.17		4.330000	ACT/360					7,599.93	0.00	70,658.70
CNE000000VG9	224,900	7.354775	1.849302	415,908.08	415,908.08	63,567.09	50.000000	1	(56.38)	(508.32)	90.00	0.00	(61.44)	0.00	70,658.70
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	83,500	CNY	0.755971	62,050.52	63,123.62		4.330000	ACT/360					0.00	0.00	(458.61)
CNE000001HC5	83,500	7.354775	0.760648	63,514.11	63,514.11	(390.49)	50.000000	1	(8.50)	(68.12)	90.00	0.00	0.00	0.00	(458.61)
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.473872	19,687.64	18,718.18		4.330000	ACT/360					0.00	0.00	(1,074.42)
CNE000001N39	12,700	7.354775	1.556803	19,771.40	19,771.40	(1,053.22)	50.000000	1	(2.65)	(21.21)	90.00	0.00	0.00	0.00	(1,074.42)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,700	CNY	2.874323	581,436.93	571,128.01		4.330000	ACT/360					0.00	0.00	(34,626.24)
CNE000000S01	198,700	7.354775	3.045325	605,106.08	605,106.08	(33,978.07)	50.000000	1	(80.86)	(648.17)	90.00	0.00	0.00	0.00	(34,626.24)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	3,600	CNY	2.403880	8,868.44	8,653.97		4.330000	ACT/360					0.00	0.00	(952.72)
CNE1000003FQ4	3,600	7.354775	2.665683	9,596.46	9,596.46	(942.49)	50.000000	1	(1.28)	(10.23)	90.00	0.00	0.00	0.00	(952.72)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300718.ZK	3,200	CNY	4.401222	14,276.61	14,083.91		4.330000	ACT/360					8,957.02	0.00	9,577.31
CNE1000035C2	3,200	7.354775	4.191077	13,411.45	13,411.45	672.47	50.000000	1	(1.81)	(52.18)	90.00	0.00	(37.70)	0.00	9,577.31
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	110,900	CNY	1.407249	161,805.32	156,063.92		4.330000	ACT/360					0.00	0.00	(7,825.71)
CNE000001JT5	110,900	7.354775	1.476231	163,714.02	163,714.02	(7,650.10)	50.000000	1	(21.94)	(175.61)	90.00	0.00	0.00	0.00	(7,825.71)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.278081	356,771.09	351,551.58		4.330000	ACT/360					0.00	0.00	(32,346.92)
CNE000001FJ4	275,062	7.354775	1.394262	383,508.58	383,508.58	(31,957.00)	50.000000	1	(51.08)	(389.92)	90.00	0.00	0.00	0.00	(32,346.92)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.087079	7,103.19	7,096.07		4.330000	ACT/360					0.00	0.00	(275.77)
CNE0000010J2	3,400	7.354775	2.165868	7,363.95	7,363.95	(267.88)	50.000000	1	(0.98)	(7.89)	90.00	0.00	0.00	0.00	(275.77)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.180896	0.00	0.00		0.000000	ACT/360					138.70	0.00	138.70
CNE100003K12	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	138.70
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
002001.ZK	78,700	CNY	2.957262	237,361.80	232,736.56		4.330000	ACT/360					(1.38)	0.00	(3,639.21)
CNE000001J84	78,700	7.354775	3.000259	236,120.38	236,120.38	(3,383.83)	50.000000	1	(31.70)	(254.00)	90.00	0.00	(0.84)	0.00	(3,639.21)
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.939526	13,682.25	13,435.22		4.330000	ACT/360					0.00	0.00	(1,031.18)
CNE1000051S5	14,300	7.354775	1.010556	14,450.95	14,450.95	(1,015.73)	50.000000	1	(1.93)	(15.44)	90.00	0.00	0.00	0.00	(1,031.18)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,100	CNY	2.664935	219,904.77	218,791.19		4.330000	ACT/360					0.00	0.00	(23,976.70)
CNE1000023N5	82,100	7.354775	2.953829	242,509.36	242,509.36	(23,718.17)	50.000000	1	(32.22)	(258.53)	90.00	0.00	0.00	0.00	(23,976.70)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	204,900	CNY	1.653348	348,130.49	338,770.93		4.330000	ACT/360					0.00	0.00	(14,536.42)
CNE100000MK9	198,900	7.354775	1.722640	343,006.50	352,968.93	(14,198.00)	50.000000	1	(46.09)	(338.42)	90.00	0.00	0.00	0.00	(14,536.42)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	175,400	CNY	2.549364	366,363.10	447,158.48		4.330000	ACT/360					0.00	1,803.71	(28,624.51)
CNE100001R58	141,600	7.354775	2.720569	390,914.33	477,187.77	(30,029.29)	50.000000	1	(52.11)	(398.92)	90.00	1,803.71	0.00	0.00	(28,629.92)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.309353	19,326.84	19,247.50		4.330000	ACT/360					0.00	0.00	(728.00)
CNE100000K64	14,700	7.354775	1.357423	19,954.12	19,954.12	(706.62)	50.000000	1	(2.67)	(21.38)	90.00	0.00	0.00	0.00	(728.00)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	1,040	CNY	15.065043	0.00	15,667.64		4.326879	ACT/360					0.00	0.00	(144.24)
CNE100001CY9	0	7.354775	15.203734	0.00	15,811.88	(144.24)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(144.24)
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	537,300	CNY	0.727419	393,256.37	390,842.00		4.330000	ACT/360					0.00	0.00	(48,960.93)
CNE000000W62	511,400	7.354775	0.817749	420,675.01	439,376.53	(48,534.52)	50.000000	1	(56.06)	(426.41)	90.00	0.00	0.00	0.00	(48,960.93)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.826674	36,756.68	36,125.65		4.330000	ACT/360					0.00	0.00	(2,941.17)
CNE100004900	43,700	7.354775	0.893058	39,026.66	39,026.66	(2,901.01)	50.000000	1	(5.20)	(40.16)	90.00	0.00	0.00	0.00	(2,941.17)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.673743	51,225.45	49,877.53		4.330000	ACT/360					0.00	0.00	(4,181.67)
CNE100000PX5	29,800	7.354775	1.812223	54,004.25	54,004.25	(4,126.72)	50.000000	1	(7.21)	(54.96)	90.00	0.00	0.00	0.00	(4,181.67)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.102036	145.67	142.94		4.330000	ACT/360					0.00	0.00	(6.54)
CNE100005030	68	7.354775	2.195911	149.32	149.32	(6.38)	50.000000	1	(0.02)	(0.16)	90.00	0.00	0.00	0.00	(6.54)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	20,183	CNY	5.862858	124,025.16	118,330.06		4.330000	ACT/360					0.00	0.00	(13,889.04)
CNE100004QK2	20,183	7.354775	6.544034	132,078.24	132,078.24	(13,748.18)	50.000000	1	(17.61)	(140.86)	90.00	0.00	0.00	0.00	(13,889.04)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	2,100	CNY	3.847840	8,125.73	8,080.46		4.330000	ACT/360					0.00	0.00	(847.89)
CNE1000035L3	2,100	7.354775	4.247067	8,918.84	8,918.84	(838.38)	50.000000	1	(1.19)	(9.51)	90.00	0.00	0.00	0.00	(847.89)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.644479	56,729.70	56,198.59		4.330000	ACT/360					0.00	0.00	(3,763.58)
CNE100000P93	87,200	7.354775	0.686905	59,898.12	59,898.12	(3,699.52)	50.000000	1	(7.99)	(64.06)	90.00	0.00	0.00	0.00	(3,763.58)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	0	CNY	2.229844	0.00	0.00		0.000000	ACT/360					4,509.84	0.00	4,433.52
CNE100000B24	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(76.31)	90.00	0.00	(76.31)	0.00	4,433.52
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
000063.ZK	0	CNY	5.302678	375,033.38	0.00		4.330000	ACT/360					39,581.27	0.00	39,373.74
CNE000000TK5	79,000	7.354775	0.000000	377,209.22	0.00	0.00	50.000000	1	(50.58)	(207.54)	90.00	0.00	(271.61)	0.00	39,373.74
TOTAL Long				68,152,037.76	69,080,570.62	(3,950,275.49)			(9,461.38)	(77,859.57)		15,136.07	(58,345.82)	15,136.07	(4,071,344.81)
				70,569,129.57	73,030,846.11								(8,337.05)	0.00	(4,071,390.20)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(1,603)	CNY	11.410274	(34.11)	(18,290.67)		4.330000	ACT/360					0.00	0.00	(311.82)
CNE1000042T2	(3)	7.354775	11.215786	(37.90)	(17,978.91)	(311.76)	(1,200.000000)	1	(0.01)	(0.06)	100.00	0.00	0.00	0.00	(311.82)
ACER INCORPORATED ORD CMN															
2353.TW	0	TWD	1.096180	0.00	0.00		0.000000	ACT/360					42.15	0.00	42.43
TW0002353000	0	33.115000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	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	24.332491	(2,465.90)	(2,408.92)		4.330000	ACT/360					0.00	0.00	146.92
CNE100003MM9	(99)	7.354775	25.832002	(2,557.37)	(2,557.37)	148.45	(725.000000)	1	(0.19)	(1.53)	100.00	0.00	0.00	0.00	146.92
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	2.974483	(73,581.65)	(71,387.59)		4.330000	ACT/360					0.00	0.00	9,113.43
TW0008086000	(24,000)	33.115000	3.358736	(80,609.65)	(80,609.65)	9,222.07	(898.958300)	1	(8.68)	(108.64)	100.00	0.00	0.00	0.00	9,113.43
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.683909	0.00	0.00		0.000000	ACT/360					17,216.63	0.00	17,336.52
CNE100000RJ0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	119.89	100.00	0.00	119.89	0.00	17,336.52
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603529.SH	(9,700)	CNY	5.570531	(45,567.14)	(54,034.15)		4.330000	ACT/360					0.00	0.00	839.92
CNE1000051B1	(7,500)	7.354775	5.667433	(42,013.19)	(54,974.10)	939.95	(1,448.333300)	1	(13.28)	(100.03)	100.00	0.00	0.00	0.00	839.92

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD															
AOT_n.BK	(738,200)	THB	1.624147	(1,133,228.38)	(1,198,945.02)		4.330000	ACT/360					0.00	0.00	75,084.76
TH0765010R16	(666,300)	34.787500	1.738973	(1,162,784.97)	(1,283,709.63)	84,764.60	(75.604000)	1	116.06	1,101.54	100.00	(10,781.39)	0.00	0.00	75,149.29
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	84.402839	(376,407.74)	(337,611.35)		4.330000	ACT/360					0.00	0.00	62,450.39
KYG022421088	(4,000)	33.115000	100.000000	(400,000.00)	(400,000.00)	62,388.65	(400.000000)	1	6.29	61.75	100.00	0.00	0.00	0.00	62,450.39
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	3.442549	(22,220.20)	(20,655.29)		4.330000	ACT/360					0.00	0.00	4,452.44
TW0008054008	(6,000)	33.115000	4.192073	(25,152.44)	(25,152.44)	4,497.15	(1,058.333300)	1	(3.51)	(44.71)	100.00	0.00	0.00	0.00	4,452.44
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	10.765514	(37,109.55)	(32,296.54)		4.330000	ACT/360					0.00	0.00	4,430.77
TW0006187008	(3,000)	33.115000	12.256098	(36,768.29)	(36,768.29)	4,471.75	(783.333300)	1	(3.65)	(40.98)	100.00	0.00	0.00	0.00	4,430.77
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	2.760079	(86,622.36)	(80,042.28)		4.330000	ACT/360					0.00	0.00	8,583.61
TW0001514008	(29,000)	33.115000	3.064024	(88,856.70)	(88,856.70)	8,814.42	(1,285.344800)	1	(20.24)	(230.81)	100.00	0.00	0.00	0.00	8,583.61
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(87,000)	CNY	0.923210	(85,373.10)	(80,319.25)		4.330000	ACT/360					0.00	0.00	13,389.66
CNE000000DF9	(87,000)	7.354775	1.080203	(93,977.66)	(93,977.66)	13,658.41	(1,830.660900)	1	(32.11)	(268.76)	100.00	0.00	0.00	0.00	13,389.66
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	0	CNY	5.323072	(10,330.87)	0.00		4.330000	ACT/360					578.30	0.00	548.10
CNE100000Q84	(1,900)	7.354775	0.000000	(10,581.07)	0.00	0.00	(1,196.052600)	1	(2.16)	(30.20)	100.00	0.00	(32.35)	0.00	547.96
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000898.ZK	(165,800)	CNY	0.305924	(51,675.72)	(50,722.15)		4.330000	ACT/360					0.00	0.00	3,528.40
CNE000000SQ4	(165,800)	7.354775	0.327748	(54,340.62)	(54,340.62)	3,618.47	(1,217.159200)	1	(10.94)	(90.07)	100.00	0.00	0.00	0.00	3,528.40
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(29,003)	CNY	3.478013	(48,882.00)	(100,872.80)		4.330000	ACT/360					2,231.39	0.00	8,065.82
CNE1000030R1	(13,703)	7.354775	3.684729	(53,519.30)	(106,868.20)	5,995.40	(1,725.735200)	1	(17.00)	(160.97)	100.00	0.00	(21.62)	0.00	8,065.82
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	3.594943	(292.36)	(280.41)		4.330000	ACT/360					0.00	0.00	62.35
CNE1000052M6	(78)	7.354775	4.398651	(343.09)	(343.09)	62.69	(975.000000)	1	(0.04)	(0.34)	100.00	0.00	0.00	0.00	62.35
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(7,200)	CNY	4.943727	(36,110.74)	(35,594.83)		4.330000	ACT/360					0.00	0.00	2,873.60
CNE1000022S6	(7,200)	7.354775	5.358679	(38,582.49)	(38,582.49)	2,987.65	(1,850.000000)	1	(13.92)	(114.05)	100.00	0.00	0.00	0.00	2,873.60
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.464355	(32,870.96)	(35,437.39)		4.330000	ACT/360					0.00	0.00	1,095.26
CNE100005790	(24,200)	7.354775	1.513103	(36,617.09)	(36,617.09)	1,179.71	(1,576.239600)	1	(9.99)	(84.45)	100.00	0.00	0.00	0.00	1,095.26

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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.)															
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	(21,100)	CNY	0.891938	(21,966.15)	(18,819.88)		4.330000	ACT/360					98.51	0.00	2,214.70
CNE100000KB2	(22,200)	7.354775	0.994103	(22,063.07)	(20,975.57)	2,155.69	(1,525.000000)	1	(6.65)	(39.51)	100.00	0.00	(2.57)	0.00	2,214.70
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
603308.SH	(5,200)	CNY	2.144185	0.00	(11,149.76)		4.330000	ACT/360					0.00	0.00	474.85
CNE100001SN8	0	7.354775	2.235503	0.00	(11,624.62)	474.85	(600.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	474.85
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	4.893420	(200.59)	(190.84)		4.330000	ACT/360					0.00	0.00	17.43
CNE100003RF2	(39)	7.354775	5.347754	(208.56)	(208.56)	17.72	(1,125.000000)	1	(0.04)	(0.29)	100.00	0.00	0.00	0.00	17.43
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(105,200)	CNY	0.955842	(98,008.59)	(100,554.54)		4.330000	ACT/360					0.00	0.00	13,259.86
CNE000000LP1	(99,600)	7.354775	1.085154	(108,812.30)	(114,158.16)	13,603.62	(1,994.176700)	1	(41.20)	(343.76)	100.00	0.00	0.00	0.00	13,259.86
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(30,700)	CNY	2.783226	(57,771.05)	(85,445.03)		4.330000	ACT/360					0.00	0.00	8,220.12
CNE1000023W6	(19,900)	7.354775	3.058075	(62,531.45)	(93,882.90)	8,437.86	(2,164.824100)	1	(27.22)	(217.74)	100.00	0.00	0.00	0.00	8,220.12
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(547,000)	THB	0.955803	(528,235.71)	(522,824.29)		4.330000	ACT/360					0.00	0.00	55,049.96
TH0420010R18	(547,000)	34.787500	1.057988	(578,719.21)	(578,719.21)	55,894.92	(968.258600)	1	(72.47)	(844.96)	100.00	0.00	0.00	0.00	55,049.96
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n.BK	(1,649,400)	THB	0.687028	(1,213,489.18)	(1,133,184.62)		4.330000	ACT/360				14,084.94	0.00	0.00	71,932.64
TH0264010R10	(1,776,200)	34.787500	0.721105	(1,280,936.04)	(1,189,390.50)	56,205.88	(50.000000)	1	137.21	1,641.82	100.00	0.00	311.25	0.00	71,932.64
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(1,610,600)	CNY	0.796761	(1,424,068.60)	(1,283,263.73)		4.330000	ACT/360					3,322.99	0.00	72,354.75
CNE100000734	(1,726,600)	7.354775	0.839854	(1,450,091.92)	(1,352,668.85)	69,405.12	(560.590100)	1	(47.34)	(373.36)	100.00	0.00	(28.09)	0.00	72,354.75
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	0.988473	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	(4)	CNY	1.186984	(38,679.75)	(4.75)		4.330000	ACT/360					21,852.49	0.00	22,099.56
CNE100002FM5	(32,004)	7.354775	1.249539	(39,990.25)	(5.00)	0.25	(150.000000)	1	3.20	246.82	100.00	0.00	250.00	0.00	22,099.56
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(3,164,900)	THB	0.156665	(460,932.40)	(495,830.54)		4.330000	ACT/360					0.00	0.00	52,650.36
TH0148010R15	(3,104,800)	34.787500	0.173586	(540,325.57)	(549,383.31)	53,552.77	(1,110.358100)	1	(77.18)	(902.41)	100.00	0.00	0.00	0.00	52,650.36
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	0	CNY	2.002781	(12,730.35)	0.00		4.330000	ACT/360					(1,674.88)	0.00	(1,769.61)
CNE1000010H4	(6,500)	7.354775	0.000000	(13,971.70)	0.00	0.00	(1,860.769200)	1	(4.90)	(94.73)	100.00	0.00	(95.37)	0.00	(1,769.61)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 13, 2025
Run Date: Jan 13, 2025 10:50 PM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000595.ZK	(14,900)	CNY	0.802200	0.00	(11,952.78)		4.330000	ACT/360					0.00	0.00	661.04
CNE000000K09	0	7.354775	0.846565	0.00	(12,613.82)	661.04	(750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	661.04
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301085.ZK	(300)	CNY	8.062789	0.00	(2,418.84)		4.326879	ACT/360					0.00	0.00	(12.87)
CNE100004S54	0	7.354775	8.019890	0.00	(2,405.97)	(12.87)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(12.87)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002985.ZK	(14,544)	CNY	2.882481		(41,922.81)		4.330000	ACT/360					9,148.77	0.00	13,345.43
CNE100003SS3	(13,144)	7.354775	3.182429	(42,181.71)	(46,285.25)	4,362.44	(1,418.297300)	1	(9.59)	(165.77)	100.00	0.00	(78.33)	0.00	13,345.43
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,800)	CNY	3.506565	(13,317.64)	(13,324.95)		4.330000	ACT/360					0.00	0.00	1,033.18
CNE100002DZ2	(3,800)	7.354775	3.787227	(14,391.46)	(14,391.46)	1,066.52	(1,925.000000)	1	(5.39)	(33.34)	100.00	0.00	0.00	0.00	1,033.18
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.934087	0.00	0.00		0.000000	ACT/360					113.49	0.00	112.22
CNE100002GG5	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.27)	100.00	0.00	(1.27)	0.00	112.22
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(227,600)	CNY	2.802261	(466,153.45)	(637,794.63)		4.330000	ACT/360					0.00	0.00	56,745.16
CNE1000012M0	(162,400)	7.354775	3.057511	(509,261.21)	(695,889.41)	58,094.78	(1,839.485800)	1	(176.94)	(1,349.62)	100.00	0.00	0.00	0.00	56,745.07
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(38,200)	CNY	5.064737	(190,527.29)	(193,472.95)		4.330000	ACT/360					0.00	0.00	15,632.62
CNE100000NN1	(37,200)	7.354775	5.489374	(204,626.15)	(209,694.10)	16,221.15	(1,821.774100)	1	(71.80)	(588.53)	100.00	0.00	0.00	0.00	15,632.62
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	(164,900)	CNY	1.177466	(196,378.92)	(194,164.20)		4.330000	ACT/360					0.00	0.00	12,261.77
CNE100001617	(164,900)	7.354775	1.254730	(206,904.96)	(206,904.96)	12,740.76	(1,738.568800)	1	(69.95)	(478.99)	100.00	0.00	0.00	0.00	12,261.77
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
603588.SH	(235,134)	CNY	0.653997	(171,295.22)	(153,776.91)		4.330000	ACT/360					7,273.69	0.00	18,095.01
CNE100001V11	(258,434)	7.354775	0.702279	(182,302.99)	(165,129.66)	11,352.76	(1,342.532500)	1	(41.95)	(531.44)	100.00	0.00	(212.42)	0.00	18,084.80
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(33,630)	CNY	2.386205	(43,552.07)	(80,248.07)		4.330000	ACT/360					4,562.66	0.00	10,278.33
CNE100002813	(18,130)	7.354775	2.558243	(48,329.51)	(86,033.72)	5,785.65	(631.370600)	1	(1.83)	(69.98)	100.00	0.00	(33.25)	0.00	10,278.33
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.494917	(387,623.51)	(379,928.15)		4.330000	ACT/360					0.00	0.00	23,553.41
CNE000001980	(767,661)	7.354775	0.527128	(404,655.61)	(404,655.61)	24,727.46	(1,782.806100)	1	(143.29)	(1,174.05)	100.00	0.00	0.00	0.00	23,553.41
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	(11,200)	CNY	0.622725	(7,408.33)	(6,974.52)		4.330000	ACT/360					0.00	0.00	390.62
CNE100001BX3	(11,200)	7.354775	0.658752	(7,378.02)	(7,378.02)	403.51	(1,500.000000)	1	(2.20)	(12.88)	100.00	0.00	0.00	0.00	390.62

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 13, 2025
Run Date: Jan 13, 2025 10:50 PM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	(7,600)	CNY	4.771050	(37,454.88)	(36,259.98)		4.330000	ACT/360					0.00	0.00	3,553.57
CNE100001YF2	(7,600)	7.354775	5.254892	(39,937.18)	(39,937.18)	3,677.20	(1,925.000000)	1	(15.22)	(123.63)	100.00	0.00	0.00	0.00	3,553.57
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(36,000)	CNY	1.117641	(38,131.86)	(40,235.09)		4.330000	ACT/360					0.00	0.00	5,403.87
CNE100000ZB0	(33,000)	7.354775	1.270212	(42,263.37)	(45,727.64)	5,492.55	(1,505.833300)	1	(10.87)	(88.69)	100.00	0.00	0.00	0.00	5,403.87
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.370599	(309.88)	(306.72)		4.330000	ACT/360					0.00	0.00	29.80
CNE100002BX1	(91)	7.354775	3.711746	(337.77)	(337.77)	31.04	(2,250.000000)	1	(0.15)	(1.24)	100.00	0.00	0.00	0.00	29.80
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.467785	(32.59)	(32.08)		4.330000	ACT/360					0.00	0.00	4.04
CNE100003M69	(13)	7.354775	2.785858	(36.22)	(36.22)	4.13	(1,725.000000)	1	(0.01)	(0.09)	100.00	0.00	0.00	0.00	4.04
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(799)	CNY	29.911180	(26,197.99)	(23,899.03)		4.330000	ACT/360					0.00	0.00	(24.58)
CNE100003R80	(799)	7.354775	29.946604	(23,927.34)	(23,927.34)	28.30	(1,360.387900)	1	(7.02)	(52.88)	100.00	0.00	0.00	0.00	(24.58)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(78,229)	CNY	2.281511	(181,001.88)	(178,480.32)		4.330000	ACT/360					0.00	0.00	28,533.00
CNE000000XH3	(78,229)	7.354775	2.653706	(207,596.80)	(207,596.80)	29,116.48	(1,872.352600)	1	(69.17)	(583.48)	100.00	0.00	0.00	0.00	28,533.00
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.169370	0.00	0.00		0.000000	ACT/360					187.67	0.00	184.59
CNE100005VT0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.09)	100.00	0.00	(3.09)	0.00	184.59
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600085.SH	0	CNY	5.034824	0.00	0.00		0.000000	ACT/360					2,437.20	0.00	2,386.05
CNE000000R69	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(51.15)	100.00	0.00	(51.15)	0.00	2,386.05
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300379.ZK	(85,409)	CNY	1.846420	(88,604.40)	(157,700.84)		4.330000	ACT/360					0.00	0.00	11,026.63
CNE100001RL4	(47,209)	7.354775	1.978496	(97,284.29)	(168,981.38)	11,280.54	(1,733.001100)	1	(30.95)	(253.91)	100.00	0.00	0.00	0.00	11,026.63
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(11,400)	CNY	2.356292	(10,294.39)	(26,861.73)		4.330000	ACT/360					0.00	0.00	2,527.91
CNE100001401	(4,300)	7.354775	2.580658	(12,296.28)	(29,419.50)	2,557.77	(1,725.000000)	1	(3.45)	(29.86)	100.00	0.00	0.00	0.00	2,527.91
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(50,566)	CNY	2.375328	(120,713.13)	(120,110.82)		4.330000	ACT/360					0.00	0.00	12,243.93
CNE000000G55	(50,566)	7.354775	2.625743	(132,773.31)	(132,773.31)	12,662.50	(2,121.129800)	1	(55.15)	(418.56)	100.00	0.00	0.00	0.00	12,243.93
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	0	CNY	0.844349	0.00	0.00		0.000000	ACT/360					292.62	0.00	290.57
CNE0000014S5	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.05)	100.00	0.00	(2.05)	0.00	290.57

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300352.ZK	(133,400)	CNY	0.651278	0.00	(86,880.43)		4.330000	ACT/360					0.00	0.00	1,519.19
CNE100001P43	0	7.354775	0.662666	0.00	(88,399.61)	1,519.19	(1,525.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,519.19
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.309598	(345,456.90)	(340,731.29)		4.330000	ACT/360					250.23	0.00	10,434.67
CNE100004090	(36,600)	7.354775	9.622134	(352,170.10)	(352,170.10)	11,438.81	(2,072.267700)	1	(156.50)	(1,254.37)	100.00	0.00	(11.93)	0.00	10,434.67
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	(15,500)	CNY	1.530978	(24,534.53)	(23,730.16)		4.330000	ACT/360					0.00	0.00	1,821.04
CNE000000S84	(15,500)	7.354775	1.648857	(25,557.28)	(25,557.28)	1,827.11	(575.000000)	1	(0.84)	(6.07)	100.00	0.00	0.00	0.00	1,821.04
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	42.353437	(56,915.92)	(55,059.47)		4.330000	ACT/360					0.00	0.00	2,598.19
CNE100005XM1	(1,300)	7.354775	44.433064	(57,762.98)	(57,762.98)	2,703.52	(1,288.461500)	1	(13.42)	(105.33)	100.00	0.00	0.00	0.00	2,598.19
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.066685	0.00	0.00		0.000000	ACT/360					940.52	0.00	923.34
CNE100003R72	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(17.18)	100.00	0.00	(17.18)	0.00	923.34
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
688177.SH	(37,870)	CNY	2.523531	(93,838.71)	(95,566.11)		4.330000	ACT/360					1,166.34	0.00	4,694.33
CNE100003R98	(37,512)	7.354775	2.621291	(99,027.83)	(99,268.31)	3,702.20	(1,238.908800)	1	(20.38)	(174.22)	100.00	0.00	(29.99)	0.00	4,694.33
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(244,300)	CNY	0.648558	(132,248.88)	(158,442.78)		4.330000	ACT/360					0.00	0.00	10,577.29
CNE100000MZ7	(196,300)	7.354775	0.692820	(137,520.12)	(169,255.88)	10,813.10	(1,244.154300)	1	(29.16)	(235.81)	100.00	0.00	0.00	0.00	10,577.29
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	24.128039	(682,239.01)	(699,713.12)		4.330000	ACT/360					0.00	0.00	(35,283.47)
TW0006472004	(29,000)	33.115000	22.926829	(664,878.04)	(664,878.04)	(34,835.08)	(650.000000)	1	(43.21)	(448.39)	100.00	0.00	0.00	0.00	(35,283.47)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	3.925341	(108.59)	(105.98)		4.330000	ACT/360					0.00	0.00	5.16
CNE100003PR1	(27)	7.354775	4.124162	(111.35)	(111.35)	5.37	(1,300.000000)	1	(0.03)	(0.21)	100.00	0.00	0.00	0.00	5.16
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	(1,000)	CNY	6.000184	0.00	(6,000.18)		4.330000	ACT/360					(766.50)	0.00	(257.91)
CNE100002D38	0	7.354775	6.531798	0.00	(6,531.80)	531.61	(2,125.000000)	1	0.00	(23.03)	100.00	0.00	(23.03)	0.00	(257.91)
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300796.ZK	(15,700)	CNY	1.362380	(21,731.36)	(21,389.37)		4.330000	ACT/360					0.00	0.00	399.13
CNE100003QP3	(15,700)	7.354775	1.391646	(21,848.84)	(21,848.84)	459.47	(1,750.000000)	1	(7.94)	(60.35)	100.00	0.00	0.00	0.00	399.13
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(1,144,400)	THB	0.172476	(186,389.57)	(197,381.24)		4.330000	ACT/360					0.00	0.00	6,918.38
TH0221010R10	(1,144,400)	34.787500	0.178930	(204,767.04)	(204,767.04)	7,385.80	(1,298.835600)	1	(42.62)	(467.42)	100.00	0.00	0.00	0.00	6,918.38

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	(4,700)	THB	5.533597	(104,064.58)	(26,007.91)		4.330000	ACT/360					6,708.73	0.00	8,409.95
TH0168010R13	(19,000)	34.787500	5.893679	(111,789.34)	(27,700.29)	1,692.39	(417.368400)	1	1.38	8.83	100.00	0.00	7.68	0.00	8,409.95
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(81,100)	CNY	0.875622	(70,820.16)	(71,012.91)		4.330000	ACT/360					0.00	0.00	4,180.22
CNE10000X36	(79,200)	7.354775	0.928934	(73,654.81)	(75,336.54)	4,323.62	(1,350.757500)	1	(17.71)	(143.41)	100.00	0.00	0.00	0.00	4,180.22
C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(19,037)	CNY	3.502486	(42,369.27)	(66,676.84)		4.330000	ACT/360					0.00	0.00	3,131.76
CNE1000055F3	(11,900)	7.354775	3.674306	(44,691.00)	(69,947.76)	3,270.92	(1,957.142800)	1	(17.66)	(139.16)	100.00	0.00	0.00	0.00	3,131.76
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	(47,700)	THB	0.273087	(13,440.16)	(13,026.23)		4.330000	ACT/360					49.33	0.00	919.76
TH0639010R13	(49,600)	34.787500	0.292789	(14,531.52)	(13,966.03)	939.80	(2,355.443500)	1	(7.05)	(69.38)	100.00	0.00	(3.56)	0.00	919.76
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
688256.SH	(9,306)	CNY	97.759619	(870,124.95)	(909,751.01)		4.330000	ACT/360					615.35	0.00	(74,162.17)
CNE1000041R8	(8,806)	7.354775	89.897088	(788,464.21)	(836,582.30)	(73,168.71)	(1,298.841600)	1	(219.10)	(1,608.80)	100.00	0.00	(25.47)	0.00	(74,162.17)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	2.980377	(19,341.50)	(19,104.21)		4.330000	ACT/360					0.00	0.00	1,013.68
CNE100001XM0	(6,410)	7.354775	3.147746	(20,177.05)	(20,177.05)	1,072.84	(1,807.839300)	1	(7.29)	(59.16)	100.00	0.00	0.00	0.00	1,013.68
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.531162	(386.46)	(376.56)		4.330000	ACT/360					20.18	0.00	49.88
CNE100004BM0	(50)	7.354775	8.193768	(409.69)	(409.69)	33.13	(2,225.000000)	1	(0.19)	(3.43)	100.00	0.00	(2.04)	0.00	49.88
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.112828	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH6066010R13	0	34.787500	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)
CATCHER TECHNOLOGY CO., LTD. CMN															
2474.TW	(19,000)	TWD	5.948966	(113,043.75)	(113,030.35)		4.330000	ACT/360					0.00	(4,334.60)	(4,852.08)
TW0002474004	(19,000)	33.115000	5.914634	(112,378.05)	(112,378.05)	(652.30)	(40.000000)	1	12.26	134.83	100.00	(4,334.60)	0.00	0.00	(4,840.64)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	(37,200)	THB	1.530722	(70,060.52)	(56,942.87)		4.330000	ACT/360					927.80	0.00	6,406.07
TH0481010R10	(44,800)	34.787500	1.676721	(75,139.61)	(62,374.03)	5,431.16	(251.729900)	1	4.14	47.11	100.00	0.00	8.51	0.00	6,406.07
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(67,000)	TWD	4.408878	(306,817.81)	(295,394.84)		4.330000	ACT/360					0.00	0.00	38,502.91
TW0009958009	(65,000)	33.115000	4.985889	(325,000.00)	(334,054.57)	38,659.74	(597.692300)	1	(11.85)	(156.83)	100.00	0.00	0.00	0.00	38,502.91
CHAILEASE HOLDING CO LTD CMN															
5871.TW	(64,000)	TWD	3.321758	(222,960.85)	(212,592.48)		4.330000	ACT/360					127.84	0.00	14,372.58
KYG202881093	(65,000)	33.115000	3.541600	(230,203.39)	(226,662.42)	14,069.94	(40.000000)	1	25.21	174.80	100.00	0.00	2.71	0.00	14,372.58

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(9,300)	CNY	2.146905	(95,524.36)	(19,966.21)		4.330000	ACT/360					2,611.49	0.00	2,006.07
CNE100001VQ5	(47,519)	7.354775	0.000000	(97,825.69)	(19,573.46)	(392.75)	(1,916.835300)	1	(39.10)	(212.66)	100.00	0.00	(222.80)	0.00	2,007.14
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	1.968896	(102,297.90)	(98,444.81)		4.330000	ACT/360					0.00	0.00	12,300.80
TW0002392008	(50,000)	33.115000	2.213415	(110,670.75)	(110,670.75)	12,225.94	(216.500000)	1	7.16	74.87	100.00	0.00	0.00	0.00	12,300.80
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(36,000)	CNY	1.778436	(64,283.98)	(64,023.71)		4.330000	ACT/360					0.00	0.00	3,130.93
CNE100000BN6	(36,000)	7.354775	1.870772	(67,347.80)	(67,347.80)	3,324.09	(1,914.444400)	1	(26.09)	(193.16)	100.00	0.00	0.00	0.00	3,130.95
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(54,500)	CNY	0.466364	(9,978.36)	(25,416.82)		4.330000	ACT/360					(55.19)	0.00	(210.02)
CNE100001RP5	(21,500)	7.354775	0.464276	(9,953.30)	(25,303.02)	(113.80)	(1,960.348800)	1	(4.24)	(41.03)	100.00	0.00	(7.04)	0.00	(210.02)
CHIEFTEK PRECISION CO., LTD. CMN															
1597.TW	(8,000)	TWD	3.080175	(26,105.70)	(24,641.40)		4.330000	ACT/360					0.00	0.00	5,090.10
TW0001597003	(8,000)	33.115000	3.717220	(29,737.76)	(29,737.76)	5,096.36	(575.000000)	1	(0.59)	(6.26)	100.00	0.00	0.00	0.00	5,090.10
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
601918.SH	0	CNY	0.938166	0.00	0.00		0.000000	ACT/360					23.13	0.00	23.13
CNE1000008D7	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(0.16)	0.00	23.13
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600138.SH	0	CNY	1.280801	(25,816.49)	0.00		4.330000	ACT/360					9,150.07	0.00	8,890.90
CNE000000V14	(19,800)	7.354775	0.000000	(27,417.75)	0.00	0.00	(1,670.328200)	1	(8.68)	(259.17)	100.00	0.00	(276.15)	0.00	8,890.90
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600977.SH	(159,000)	CNY	1.416767	(230,036.43)	(225,265.90)		4.330000	ACT/360					0.00	0.00	26,339.29
CNE1000002GX0	(159,000)	7.354775	1.585481	(252,091.48)	(252,091.48)	26,825.58	(1,395.047100)	1	(58.82)	(486.29)	100.00	0.00	0.00	0.00	26,339.29
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(382,700)	CNY	1.169308	(458,881.79)	(447,494.31)		4.330000	ACT/360					0.00	0.00	28,098.28
CNE0000000271	(382,700)	7.354775	1.245442	(476,630.65)	(476,630.65)	29,136.34	(1,451.887900)	1	(127.74)	(1,038.05)	100.00	0.00	0.00	0.00	28,098.28
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(58,300)	CNY	0.999351	(59,000.45)	(58,262.15)		4.330000	ACT/360					0.00	0.00	3,394.83
CNE0000000644	(57,800)	7.354775	1.060579	(61,330.66)	(61,831.78)	3,569.63	(1,769.117600)	1	(21.62)	(174.80)	100.00	0.00	0.00	0.00	3,394.83
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(667,200)	CNY	1.495627	(1,006,148.28)	(997,882.33)		4.330000	ACT/360					0.00	0.00	39,292.14
CNE000000YM1	(667,200)	7.354775	1.555437	(1,037,787.57)	(1,037,787.57)	39,905.24	(721.031900)	1	(76.70)	(613.10)	100.00	0.00	0.00	0.00	39,292.14
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(63,100)	CNY	3.295818	(171,227.21)	(207,966.12)		4.330000	ACT/360					1,061.16	0.00	(3,522.14)
CNE100002XN6	(55,300)	7.354775	3.233428	(179,084.09)	(204,029.31)	(3,936.81)	(1,906.781100)	1	(69.15)	(646.50)	100.00	0.00	(69.19)	0.00	(3,522.14)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601872.SH	(11,000)	CNY	0.900096	0.00	(9,901.05)		4.330000	ACT/360					0.00	0.00	(263.17)
CNE000001PQ8	0	7.354775	0.876171	0.00	(9,637.88)	(263.17)	(1,225.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(263.17)
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.265844	0.00	0.00		0.000000	ACT/360					5,469.05	0.00	5,489.55
CNE1000022N7	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	20.50	100.00	0.00	20.50	0.00	5,489.55
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND															
600536.SH	(70,400)	CNY	6.141588	(199,337.19)	(432,367.82)		4.330000	ACT/360					0.00	0.00	2,105.13
CNE000001BB0	(34,300)	7.354775	6.179399	(218,615.72)	(435,029.68)	2,661.86	(1,707.944600)	1	(68.28)	(556.73)	100.00	0.00	0.00	0.00	2,105.13
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	(39,000)	CNY	2.897437	(111,680.32)	(113,000.06)		4.330000	ACT/360					4,461.93	0.00	4,124.74
CNE000000T18	(39,000)	7.354775	2.897838	(113,015.68)	(113,015.68)	15.62	(1,350.000000)	1	(28.29)	(352.81)	100.00	0.00	(121.88)	0.00	4,124.74
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
601390.SH	(99)	CNY	0.789963	(80.44)	(78.21)		4.330000	ACT/360					0.00	0.00	8.22
CNE100000866	(99)	7.354775	0.872629	(86.39)	(86.39)	8.18	(275.000000)	1	0.00	0.03	100.00	0.00	0.00	0.00	8.22
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	0.991193	(40,444.26)	(38,755.64)		4.330000	ACT/360					0.00	0.00	5,271.64
CNE000000VF1	(39,100)	7.354775	1.128367	(44,119.14)	(44,119.14)	5,363.50	(1,455.498700)	1	(11.05)	(91.86)	100.00	0.00	0.00	0.00	5,271.64
CHINA STEEL CORPORATION CMN															
2002.TW	(712,000)	TWD	0.546580	(402,003.74)	(389,165.03)		4.330000	ACT/360					0.00	0.00	37,887.36
TW0002002003	(712,000)	33.115000	0.599085	(426,548.52)	(426,548.52)	37,383.49	(47.688500)	1	45.98	503.87	100.00	0.00	0.00	0.00	37,887.36
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
600088.SH	0	CNY	2.195852	0.00	0.00		0.000000	ACT/360					155.16	0.00	155.16
CNE000000QY2	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(6.78)	0.00	155.16
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.377986	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	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	3.029324	0.00	0.00		0.000000	ACT/360					94.66	0.00	91.32
CNE100001XD9	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.34)	100.00	0.00	(3.34)	0.00	91.32
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.743085	(11,607.69)	0.00		4.330000	ACT/360					(162.37)	0.00	(161.94)
CNE100005QZ7	(6,400)	7.354775	0.000000	(11,607.69)	0.00	0.00	(300.000000)	1	0.43	0.43	100.00	0.00	(3.50)	0.00	(165.87)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	0	CNY	3.329810	(10,602.55)	0.00		4.330000	ACT/360					87.77	0.00	76.39
CNE100000V20	(3,095)	7.354775	0.000000	(10,581.47)	0.00	0.00	(1,400.000000)	1	(2.85)	(11.38)	100.00	0.00	(11.38)	0.00	76.39

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301559.ZK	(26,400)	CNY	1.957912	0.00	(51,688.87)		4.326879	ACT/360					0.00	0.00	797.54
CNE1000069M0	0	7.354775	1.988122	0.00	(52,486.41)	797.54	(1,775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	797.54
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	(16,900)	CNY	0.961280	(16,307.94)	(16,245.64)		4.330000	ACT/360					0.00	0.00	461.80
CNE100006087	(16,900)	7.354775	0.991438	(16,755.30)	(16,755.30)	509.67	(1,750.000000)	1	(5.91)	(47.86)	100.00	0.00	0.00	0.00	461.80
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
603993.SH	(79,900)	CNY	0.943605	(68,841.29)	(75,394.01)		4.330000	ACT/360					0.00	0.00	144.47
CNE100001NR0	(72,800)	7.354775	0.945489	(68,841.29)	(75,544.55)	150.53	(750.000000)	1	(6.06)	(6.06)	100.00	0.00	0.00	0.00	144.47
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
600787.SH	(114,700)	CNY	0.791323	0.00	(90,764.71)		4.330000	ACT/360					0.00	0.00	966.49
CNE00000NS1	0	7.354775	0.799749	0.00	(91,731.20)	966.49	(1,700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	966.49
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(10,544)	CNY	4.645961	(48,792.22)	(48,987.02)		4.330000	ACT/360					0.00	0.00	2,918.51
CNE1000049X9	(10,544)	7.354775	4.932607	(52,009.41)	(52,009.41)	3,022.39	(1,395.466600)	1	(12.66)	(103.88)	100.00	0.00	0.00	0.00	2,918.51
COM7 PCL NVDR															
COM7_n.BK	(161,200)	THB	0.672655	(113,383.73)	(108,432.05)		4.330000	ACT/360					0.00	0.00	14,602.71
TH6678010R15	(161,200)	34.787500	0.766686	(123,589.76)	(123,589.76)	15,157.71	(2,127.651900)	1	(52.15)	(555.00)	100.00	0.00	0.00	0.00	14,602.71
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.125925	(159,426.87)	(138,185.11)		4.330000	ACT/360					0.00	0.00	17,622.50
TW0008089004	(65,000)	33.115000	2.399390	(155,960.35)	(155,960.35)	17,775.24	(744.615300)	1	(14.22)	(152.73)	100.00	0.00	0.00	0.00	17,622.50
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	33.571387	0.00	0.00		0.000000	ACT/360					31,791.34	0.00	32,157.60
CNE100003662	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	366.26	100.00	0.00	366.26	0.00	32,157.60
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
601866.SH	(89,900)	CNY	0.329038	0.00	(29,580.51)		4.326879	ACT/360					0.00	0.00	65.71
CNE1000008F2	0	7.354775	0.329769	0.00	(29,646.22)	65.71	(250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	65.71
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.730848	(20.64)	(20.77)		4.330000	ACT/360					0.00	0.00	(1.79)
CNE000001BD6	(12)	7.354775	1.584115	(19.01)	(19.01)	(1.76)	(1,225.000000)	1	(0.00)	(0.03)	100.00	0.00	0.00	0.00	(1.79)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(262,740)	CNY	1.609839	(496,462.42)	(422,968.97)		4.330000	ACT/360					15,251.62	0.00	86,278.75
CNE000000QR6	(295,840)	7.354775	1.886601	(563,081.49)	(495,685.57)	72,716.60	(1,957.637500)	1	(202.24)	(1,689.47)	100.00	0.00	(346.25)	0.00	86,277.60
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(558,000)	TWD	1.156576	(659,748.51)	(645,369.17)		4.330000	ACT/360					47.42	0.00	20,666.95
TW0002891009	(558,000)	33.115000	1.192073	(665,176.73)	(665,176.73)	19,807.57	(40.000000)	1	72.68	811.96	100.00	0.00	13.02	0.00	20,666.95

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	0.913483	(202,971.82)	(196,398.91)		4.330000	ACT/360					0.00	0.00	23,677.91
TW0003062006	(215,000)	33.115000	1.024337	(220,232.43)	(220,232.43)	23,833.52	(720.813900)	1	(14.15)	(155.61)	100.00	0.00	0.00	0.00	23,677.91
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(162,777)	CNY	0.847069	(145,775.76)	(137,883.31)		4.330000	ACT/360					467.41	0.00	11,311.69
CNE000001NG4	(162,777)	7.354775	0.915018	(148,943.96)	(148,943.96)	11,060.66	(1,268.020200)	1	(33.43)	(216.37)	100.00	0.00	(13.14)	0.00	11,311.69
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(94,800)	CNY	1.887209	(183,602.95)	(178,907.44)		4.330000	ACT/360					0.00	0.00	15,485.15
CNE100002RG2	(94,800)	7.354775	2.056618	(194,967.39)	(194,967.39)	16,059.94	(1,828.164500)	1	(69.79)	(574.80)	100.00	0.00	0.00	0.00	15,485.15
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	(6,200)	CNY	1.068693	0.00	(6,625.90)		4.330000	ACT/360					0.00	0.00	232.09
CNE000000X87	0	7.354775	1.106127	0.00	(6,857.99)	232.09	(1,715.909091)	0	0.00	0.00	100.00	0.00	0.00	0.00	232.09
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	(84,500)	THB	4.268775	(83,749.40)	(360,711.46)		4.330000	ACT/360					7,606.61	0.00	27,148.47
TH0528010R18	(18,600)	34.787500	4.499484	(83,749.40)	(380,206.44)	19,494.97	(50.000000)	1	8.91	46.89	100.00	0.00	37.98	0.00	27,148.47
DELTA ELECTRONICS, INC. CMN															
2308.TW	0	TWD	12.079118	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	33.115000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	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	(3,100)	CNY	4.724822	(15,855.68)	(14,646.95)		4.330000	ACT/360					(6,446.93)	0.00	(6,457.76)
CNE100005Z96	(3,100)	7.354775	4.759089	(14,753.18)	(14,753.18)	106.23	(1,500.000000)	1	(4.83)	(117.06)	100.00	0.00	(92.19)	0.00	(6,458.08)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(5,835)	CNY	5.430486	(28,784.65)	(31,686.88)		4.330000	ACT/360					0.00	0.00	999.50
CNE1000055W8	(5,535)	7.354775	5.618057	(31,153.10)	(32,781.37)	1,094.48	(2,014.521200)	1	(12.36)	(94.98)	100.00	0.00	0.00	0.00	999.50
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002407.ZK	(62,600)	CNY	1.529619	0.00	(95,754.12)		4.326879	ACT/360					0.00	0.00	477.65
CNE100000P85	0	7.354775	1.537249	0.00	(96,231.77)	477.65	(1,825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	477.65
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.397082	0.00	0.00		0.000000	ACT/360					153.09	0.00	153.09
CNE100002JR6	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(1.79)	0.00	153.09
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688668.SH	0	CNY	6.635145	0.00	0.00		0.000000	ACT/360					510.27	0.00	510.27
CNE100005XN9	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(3.75)	0.00	510.27
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.553443	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.45
CNE1000032X5	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.07	100.00	0.00	0.07	0.00	80.45

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 13, 2025
Run Date: Jan 13, 2025 10:50 PM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002672.ZK	(153,500)	CNY	0.532987	(57,284.72)	(81,813.52)		4.330000	ACT/360					0.00	0.00	4,350.10
CNE100001D88	(104,700)	7.354775	0.562138	(59,988.14)	(86,288.22)	4,474.70	(1,496.275000)	1	(16.59)	(124.60)	100.00	0.00	0.00	0.00	4,350.14
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(8,141)	CNY	3.365161	(35,627.38)	(27,395.77)		4.330000	ACT/360					1,108.08	0.00	997.06
CNE1000055X6	(10,641)	7.354775	0.000000	(35,992.14)	(27,364.71)	(31.06)	(1,436.497900)	1	(9.89)	(79.96)	100.00	0.00	(79.96)	0.00	997.06
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(2,000)	CNY	4.354994	(7,592.34)	(8,709.99)		4.330000	ACT/360					0.00	0.00	(326.25)
CNE1000032W7	(1,900)	7.354775	4.193802	(7,991.81)	(8,387.60)	(322.38)	(678.947300)	1	(0.47)	(3.86)	100.00	0.00	0.00	0.00	(326.25)
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	7.926921	(57,584.31)	(55,488.45)		4.330000	ACT/360					0.00	0.00	2,398.99
TW0008069006	(7,000)	33.115000	8.265252	(57,856.76)	(57,856.76)	2,368.31	(242.857100)	1	3.07	30.67	100.00	0.00	0.00	0.00	2,398.99
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(3,000)	CNY	2.168659	(6,213.08)	(6,505.98)		4.330000	ACT/360					0.00	0.00	779.82
CNE1000033F0	(2,500)	7.354775	2.433773	(6,126.37)	(7,301.32)	795.34	(1,750.000000)	1	(2.28)	(15.53)	100.00	0.00	0.00	0.00	779.82
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	(42,730)	CNY	36.304306	(1,223,515.97)	(1,551,282.98)		4.330000	ACT/360					0.00	0.00	(62,807.45)
CNE100005576	(33,430)	7.354775	34.820788	(1,144,861.10)	(1,487,892.28)	(63,390.70)	(143.628400)	1	88.89	583.25	100.00	0.00	0.00	0.00	(62,807.45)
EDIMAX TECHNOLOGY CO., LTD. CMN															
3047.TW	0	TWD	0.847048	0.00	0.00		0.000000	ACT/360					(72.72)	0.00	(84.62)
TW0003047007	0	33.115000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.90)	100.00	0.00	(11.90)	0.00	(84.62)
EGIS TECHNOLOGY INC. CMN															
6462.TWO	(47,000)	TWD	4.408878	(221,139.56)	(207,217.27)		4.330000	ACT/360					0.00	0.00	44,369.31
TW0006462005	(47,000)	33.115000	5.357699	(251,811.84)	(251,811.84)	44,594.56	(784.042500)	1	(17.87)	(225.26)	100.00	0.00	0.00	0.00	44,369.31
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n.BK	(157,500)	THB	0.087963	(16,617.19)	(13,854.11)		4.330000	ACT/360					0.00	0.00	4,156.70
TH3545010R19	(157,500)	34.787500	0.115383	(18,172.79)	(18,172.79)	4,318.68	(5,500.000000)	1	(23.20)	(161.98)	100.00	0.00	0.00	0.00	4,156.70
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	0	CNY	14.995700	(226,159.45)	0.00		4.330000	ACT/360					14,457.24	0.00	14,429.10
CNE100002615	(14,200)	7.354775	0.000000	(227,287.16)	0.00	0.00	(550.000000)	1	(7.21)	(28.14)	100.00	0.00	(37.47)	0.00	14,429.10
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	(188,234)	CNY	5.853340	(1,235,293.43)	(1,101,797.63)		4.330000	ACT/360					9,936.85	0.00	106,425.30
CNE100000GS4	(204,834)	7.354775	6.380537	(1,306,990.05)	(1,201,034.05)	99,236.41	(1,426.885400)	1	(332.42)	(2,747.95)	100.00	0.00	(285.93)	0.00	106,425.30
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(124,942)	CNY	0.299125	(9,228.20)	(37,373.33)		4.330000	ACT/360					0.00	0.00	731.45
CNE1000051N6	(30,542)	7.354775	0.305028	(9,676.41)	(38,110.75)	737.43	(733.583200)	1	(0.72)	(5.98)	100.00	0.00	0.00	0.00	731.45

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(2,200)	CNY	12.790330	(16,108.56)	(28,138.73)		4.330000	ACT/360					0.00	0.00	909.83
CNE1000041J5	(1,200)	7.354775	13.206049	(15,838.81)	(29,053.31)	914.58	(700.000000)	1	(1.23)	(4.75)	100.00	0.00	0.00	0.00	909.83
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	16.487996	(88,789.73)	(82,439.99)		4.330000	ACT/360					0.00	0.00	16,444.43
TW0006442007	(5,000)	33.115000	19.817073	(99,085.37)	(99,085.37)	16,645.38	(1,170.000000)	1	(16.94)	(200.95)	100.00	0.00	0.00	0.00	16,444.43
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	(14,441)	CNY	1.448039	(22,386.55)	(20,911.13)		4.330000	ACT/360					1,076.56	0.00	2,744.17
CNE1000041T4	(14,441)	7.354775	1.570043	(22,672.99)	(22,672.99)	1,761.86	(763.215800)	1	(2.02)	(94.25)	100.00	0.00	(66.06)	0.00	2,741.61
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	8.334592	(27,046.72)	(25,003.77)		4.330000	ACT/360					0.00	0.00	(2,370.33)
TW0003363008	(3,000)	33.115000	7.555504	(22,666.51)	(22,666.51)	(2,337.26)	(875.000000)	1	(3.85)	(33.06)	100.00	0.00	0.00	0.00	(2,370.33)
FITTECH CO., LTD. CMN															
6706.TW	(33,000)	TWD	3.216065	(122,711.95)	(106,130.15)		4.330000	ACT/360					0.00	0.00	21,317.88
TW0006706005	(33,000)	33.115000	3.866937	(127,608.93)	(127,608.93)	21,478.77	(1,025.757500)	1	(19.62)	(160.90)	100.00	0.00	0.00	0.00	21,317.88
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	(108,400)	CNY	1.525540	(135,892.99)	(165,368.49)		4.330000	ACT/360					142.24	0.00	17,302.95
CNE100003332	(86,000)	7.354775	1.685935	(148,253.38)	(182,755.34)	17,386.85	(1,205.639500)	1	(27.68)	(226.14)	100.00	0.00	(1.21)	0.00	17,302.95
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(67,000)	TWD	0.976899	(65,082.13)	(65,452.21)		4.330000	ACT/360					0.00	0.00	7,150.39
TW0001301000	(67,000)	33.115000	1.082317	(72,515.24)	(72,515.24)	7,063.03	(40.000000)	1	8.00	87.37	100.00	0.00	0.00	0.00	7,150.39
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	19.900347	(45,290.35)	(39,800.69)		4.330000	ACT/360					0.00	0.00	9,454.56
TW0006805005	(2,000)	33.115000	24.695122	(49,390.24)	(49,390.24)	9,589.55	(1,375.000000)	1	(11.36)	(134.99)	100.00	0.00	0.00	0.00	9,454.56
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	0	CNY	1.550013	(13,258.57)	0.00		4.330000	ACT/360					(1,317.56)	0.00	(1,547.28)
CNE100000B65	(7,920)	7.354775	0.000000	(12,968.00)	0.00	0.00	(1,750.000000)	1	(4.89)	(229.72)	100.00	0.00	(234.54)	0.00	(1,547.28)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	(1,300)	CNY	3.063316	(6,064.29)	(3,982.31)		4.330000	ACT/360					192.53	0.00	206.11
CNE100003563	(1,900)	7.354775	0.000000	(6,064.29)	(3,997.39)	15.08	(1,325.000000)	1	(1.50)	(1.50)	100.00	0.00	(2.62)	0.00	206.11
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	5.662988	(151,410.03)	(150,069.17)		4.330000	ACT/360					0.00	0.00	9,435.99
CNE100003ZH1	(26,500)	7.354775	6.022369	(159,592.78)	(159,592.78)	9,523.61	(706.981100)	1	(10.54)	(87.62)	100.00	0.00	0.00	0.00	9,435.99
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(234,900)	CNY	4.669076	(953,444.57)	(1,096,765.84)		4.330000	ACT/360					0.00	0.00	397.83
CNE100000SF6	(206,100)	7.354775	4.675131	(965,367.69)	(1,098,188.39)	1,422.55	(1,398.823300)	1	(254.36)	(1,024.72)	100.00	0.00	0.00	0.00	398.22

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(167,680)	CNY	0.337196	(55,605.70)	(56,541.01)		4.330000	ACT/360					(770.65)	0.00	2,626.58
CNE1000009R5	(151,880)	7.354775	0.359083	(54,663.00)	(60,210.98)	3,669.97	(1,892.823200)	1	(22.66)	(272.75)	100.00	0.00	(119.63)	0.00	2,624.98
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	(100,843)	CNY	0.348073	(36,234.00)	(35,100.74)		4.330000	ACT/360					179.94	0.00	2,793.44
CNE000000D40	(100,843)	7.354775	0.375545	(37,871.08)	(37,871.08)	2,770.34	(2,134.228200)	1	(16.93)	(156.84)	100.00	0.00	(18.50)	0.00	2,793.44
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(504,900)	CNY	0.863385	(395,757.81)	(435,922.92)		4.330000	ACT/360					0.00	0.00	12,742.33
CNE100000KT4	(457,200)	7.354775	0.888905	(407,600.99)	(448,808.15)	12,885.23	(607.370900)	1	(17.74)	(142.90)	100.00	0.00	0.00	0.00	12,742.33
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.451591	(186,697.39)	(187,896.14)		4.330000	ACT/360					0.00	0.00	14,704.15
CNE100005584	(29,124)	7.354775	6.968741	(202,957.61)	(202,957.61)	15,061.48	(1,329.999300)	1	(44.56)	(357.33)	100.00	0.00	0.00	0.00	14,704.15
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(10,000)	TWD	4.333384	(41,890.54)	(43,333.84)		4.330000	ACT/360					0.00	0.00	(103.31)
TW0009921007	(10,000)	33.115000	4.320846	(43,208.46)	(43,208.46)	(125.38)	(255.000000)	1	2.23	22.07	100.00	0.00	0.00	0.00	(103.31)
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	7.851427	(369,304.54)	(345,462.78)		4.330000	ACT/360					0.00	0.00	19,626.26
TW0002376001	(44,000)	33.115000	8.307927	(365,548.79)	(365,548.79)	20,086.01	(829.545400)	1	(41.13)	(459.75)	100.00	0.00	0.00	0.00	19,626.26
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	(39,500)	CNY	16.023604	0.00	(632,932.35)		4.330000	ACT/360					16,603.48	0.00	25,772.14
CNE1000030S9	0	7.354775	16.265412	0.00	(642,483.77)	9,551.43	(1,200.000000)	0	0.00	(382.77)	100.00	0.00	(382.77)	0.00	25,772.14
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(23,500)	CNY	7.329932	(174,836.40)	(172,253.40)		4.330000	ACT/360					0.00	0.00	22,520.53
CNE100003JZ7	(22,700)	7.354775	8.313117	(189,313.91)	(195,358.25)	23,104.85	(1,953.634300)	1	(72.11)	(584.32)	100.00	0.00	0.00	0.00	22,520.53
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	10.297448	(11,201.17)	(10,297.45)		4.330000	ACT/360					0.00	0.00	1,182.16
TW0006488000	(1,000)	33.115000	11.631098	(11,631.10)	(11,631.10)	1,333.65	(450.000000)	1	(0.00)	(0.62)	100.00	(150.87)	0.00	0.00	1,183.06
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002074.ZK	(45,000)	CNY	2.768270	(125,187.12)	(124,572.13)		4.330000	ACT/360					0.00	0.00	5,602.23
CNE000001NY7	(45,000)	7.354775	2.897084	(130,368.76)	(130,368.76)	5,796.63	(1,150.000000)	1	(24.31)	(194.40)	100.00	0.00	0.00	0.00	5,602.31
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(47,700)	CNY	2.972219	(144,643.81)	(141,774.83)		4.330000	ACT/360					0.00	0.00	10,850.83
CNE000001675	(47,700)	7.354775	3.202162	(152,743.13)	(152,743.13)	10,968.29	(887.683400)	1	(17.29)	(117.46)	100.00	0.00	0.00	0.00	10,850.83
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(244,900)	CNY	6.104877	(1,574,580.88)	(1,495,084.49)		4.330000	ACT/360					0.00	0.00	30,664.57
CNE0000001D4	(244,900)	7.354775	6.225752	(1,524,686.73)	(1,524,686.73)	29,602.24	(90.067300)	1	143.99	1,062.33	100.00	0.00	0.00	0.00	30,664.57

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	0	CNY	1.044220	(21,989.82)	0.00		4.330000	ACT/360					(73.12)	0.00	(159.95)
CNE100000P10	(21,600)	7.354775	0.000000	(23,568.36)	0.00	0.00	(2,225.000000)	1	(10.76)	(86.84)	100.00	0.00	(98.95)	0.00	(159.95)
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(80,300)	CNY	1.619356	(136,175.79)	(130,034.30)		4.330000	ACT/360					0.00	0.00	28,552.13
CNE1000035X8	(80,300)	7.354775	1.980144	(159,005.56)	(159,005.56)	28,971.27	(1,835.367300)	1	(50.30)	(419.14)	100.00	0.00	0.00	0.00	28,552.13
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.558821	(5.73)	(5.59)		4.330000	ACT/360					0.00	0.00	0.53
CNE000000P12	(10)	7.354775	0.611796	(6.12)	(6.12)	0.53	(725.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	0.53
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	(1,200)	CNY	0.750533	0.00	(900.64)		4.326879	ACT/360					0.00	0.00	25.14
CNE000001KR7	0	7.354775	0.771486	0.00	(925.78)	25.14	(1,625.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	25.14
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
600433.SH	(223,900)	CNY	0.401100	(46,919.48)	(89,806.28)		4.330000	ACT/360					0.00	0.00	4,157.67
CNE000001F47	(113,400)	7.354775	0.420242	(48,888.09)	(94,092.28)	4,286.00	(1,765.365900)	1	(17.13)	(128.33)	100.00	0.00	0.00	0.00	4,157.65
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	1.843700	(49,220.08)	(50,781.03)		4.330000	ACT/360					0.00	0.00	4,492.56
CNE100003MD8	(27,543)	7.354775	2.011553	(55,404.20)	(55,404.20)	4,623.17	(1,610.270300)	1	(15.35)	(130.61)	100.00	0.00	0.00	0.00	4,492.56
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603322.SH	0	CNY	5.745927	0.00	0.00		0.000000	ACT/360					109.08	0.00	109.08
CNE100003J49	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(1.71)	0.00	109.08
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	(4,300)	CNY	3.970210	(1,295.68)	(17,071.90)		4.330000	ACT/360					(535.24)	0.00	697.60
CNE100002PX1	(300)	7.354775	4.258413	(1,295.68)	(18,311.17)	1,239.27	(1,750.000000)	1	(0.47)	(6.43)	100.00	0.00	(5.95)	0.00	697.60
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600310.SH	(24,500)	CNY	0.569698	(14,405.09)	(13,957.60)		4.330000	ACT/360					0.00	0.00	1,252.93
CNE000001741	(24,500)	7.354775	0.622721	(15,256.66)	(15,256.66)	1,299.07	(1,870.000000)	1	(5.65)	(46.14)	100.00	0.00	0.00	0.00	1,252.93
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601238.SH	(11,700)	CNY	1.139396	(13,280.61)	(13,330.93)		4.330000	ACT/360					0.00	0.00	1,544.69
CNE100001NQ2	(11,700)	7.354775	1.275486	(14,923.19)	(14,923.19)	1,592.25	(2,025.000000)	1	(5.68)	(47.56)	100.00	0.00	0.00	0.00	1,544.69
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	(19,200)	CNY	3.622137	(70,529.43)	(69,545.02)		4.330000	ACT/360					0.00	0.00	4,877.95
CNE000001733	(19,200)	7.354775	3.881082	(74,516.77)	(74,516.77)	4,971.75	(1,035.156200)	1	(11.32)	(93.80)	100.00	0.00	0.00	0.00	4,877.95
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(933,000)	CNY	0.813077	(185,830.70)	(758,601.04)		4.330000	ACT/360					3,091.84	0.00	19,094.07
CNE000000SB6	(223,100)	7.354775	0.830190	(195,540.45)	(774,567.47)	15,966.43	(310.230800)	1	7.51	35.81	100.00	0.00	(6.84)	0.00	19,094.07

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	(54,467)	CNY	3.458977	(144,149.87)	(188,400.12)		4.330000	ACT/360					0.00	0.00	10,100.57
CNE100002VW1	(40,767)	7.354775	3.650731	(151,109.04)	(198,844.35)	10,444.23	(1,634.915400)	1	(47.29)	(343.66)	100.00	0.00	0.00	0.00	10,099.95
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(115,100)	CNY	1.242730	(120,489.61)	(143,038.23)		4.330000	ACT/360					0.00	0.00	10,126.83
CNE100000SM2	(92,700)	7.354775	1.332520	(124,826.45)	(153,373.03)	10,334.80	(1,276.483200)	1	(27.71)	(207.97)	100.00	0.00	0.00	0.00	10,126.83
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(628,800)	CNY	0.656716	(499,414.88)	(412,943.16)		4.330000	ACT/360					4,399.06	0.00	24,481.58
CNE0000017V2	(744,300)	7.354775	0.691526	(515,115.18)	(434,831.25)	21,888.09	(2,251.931300)	1	(250.45)	(1,805.58)	100.00	0.00	(376.51)	0.00	24,481.58
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	(13,500)	CNY	1.680541	(64,159.84)	(22,687.30)		4.330000	ACT/360					2,033.09	0.00	3,171.26
CNE1000040B4	(36,600)	7.354775	1.775301	(64,976.02)	(23,966.56)	1,279.26	(1,424.180300)	1	(17.57)	(141.09)	100.00	0.00	(106.80)	0.00	3,171.26
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n.BK	(116,700)	THB	1.667266	0.00	(194,569.89)		4.330000	ACT/360					82.45	0.00	(272.20)
TH8319010R14	0	34.787500	1.664250	0.00	(194,217.92)	(351.96)	(825.000000)	0	0.00	(2.69)	100.00	0.00	(2.69)	0.00	(272.20)
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(44,600)	CNY	2.769629	(19,685.33)	(123,525.46)		4.330000	ACT/360					0.00	0.00	4,556.10
CNE1000027V9	(6,800)	7.354775	2.872924	(20,004.43)	(128,132.43)	4,606.97	(2,000.000000)	1	(8.53)	(50.87)	100.00	0.00	0.00	0.00	4,556.10
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.785884	0.00	0.00		0.000000	ACT/360					53.28	0.00	53.28
CNE000000V48	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	0.08	0.00	53.28
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603069.SH	(5,200)	CNY	2.225765	0.00	(11,573.98)		4.326879	ACT/360					0.00	0.00	262.93
CNE1000029C5	0	7.354775	2.276328	0.00	(11,836.91)	262.93	(1,850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	262.93
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,361)	CNY	5.219738	(32,021.01)	(27,983.02)		4.330000	ACT/360					2,600.29	0.00	4,821.57
CNE1000053V5	(5,661)	7.354775	5.656384	(32,020.79)	(30,323.87)	2,340.86	(1,730.299400)	1	(11.54)	(119.58)	100.00	0.00	(34.82)	0.00	4,821.57
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(84,800)	THB	0.675530	(58,912.68)	(57,284.94)		4.330000	ACT/360					0.00	0.00	3,497.75
TH0324010R12	(84,800)	34.787500	0.718816	(60,955.61)	(60,955.61)	3,670.67	(2,125.000000)	1	(27.44)	(172.92)	100.00	0.00	0.00	0.00	3,497.75
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(56,695)	CNY	2.057167	(169,707.63)	(116,631.08)		4.330000	ACT/360					10,668.80	0.00	41,576.26
CNE000000T67	(75,800)	7.354775	2.608328	(197,711.26)	(147,879.16)	31,248.08	(1,359.366700)	1	(40.30)	(340.62)	100.00	0.00	(104.73)	0.00	41,576.26
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	(1,000)	CNY	7.366643	(7,794.59)	(7,366.64)		4.330000	ACT/360					0.00	0.00	768.15
CNE100005ZF0	(1,000)	7.354775	8.151365	(8,151.37)	(8,151.36)	784.72	(1,400.000000)	1	(2.05)	(16.57)	100.00	0.00	0.00	0.00	768.15

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
300792.ZK	0	CNY	2.958622	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(9.39)	100.00	0.00	(9.39)	0.00	1,941.38
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
600460.SH	(61,800)	CNY	3.314853	(207,586.88)	(204,857.93)		4.330000	ACT/360					0.00	0.00	14,257.17
CNE000001DN1	(61,800)	7.354775	3.553334	(219,596.04)	(219,596.04)	14,738.11	(1,491.504800)	1	(59.59)	(480.93)	100.00	0.00	0.00	0.00	14,257.17
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	(69,200)	CNY	1.547294	0.00	(107,072.75)		4.330000	ACT/360					0.00	0.00	4,201.96
CNE000001CZ7	0	7.354775	1.608016	0.00	(111,274.72)	4,201.96	(1,775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	4,201.96
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(20,900)	CNY	1.012947	(26,495.08)	(21,170.60)		4.330000	ACT/360					0.00	0.00	3,055.26
CNE100001DV3	(20,600)	7.354775	1.160934	(23,900.14)	(24,263.52)	3,092.92	(1,600.000000)	1	(8.90)	(37.66)	100.00	0.00	0.00	0.00	3,055.26
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	5.707383	(18,850.74)	(17,122.15)		4.330000	ACT/360					0.00	0.00	2,017.08
TW0006873003	(3,000)	33.115000	6.387195	(19,161.58)	(19,161.58)	2,039.43	(800.000000)	1	(1.88)	(22.35)	100.00	0.00	0.00	0.00	2,017.08
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(127,600)	CNY	2.017737	(261,889.69)	(257,463.21)		4.330000	ACT/360					0.00	0.00	9,689.26
CNE0000018V0	(127,600)	7.354775	2.096221	(267,477.80)	(267,477.80)	10,014.59	(1,000.137100)	1	(40.59)	(325.32)	100.00	0.00	0.00	0.00	9,689.26
HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	0	CNY	1.271283	(7,313.47)	0.00		4.330000	ACT/360					1,025.44	0.00	1,003.92
CNE100002276	(5,500)	7.354775	0.000000	(7,871.41)	0.00	0.00	(1,650.000000)	1	(2.41)	(21.53)	100.00	0.00	(26.20)	0.00	1,003.92
HIYES INTERNATIONAL CO LTD ORD CMN															
2348.TW	0	TWD	4.967537	0.00	0.00		0.000000	ACT/360					1,987.73	0.00	1,956.09
TW0002348000	0	33.115000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(31.64)	100.00	0.00	(31.64)	0.00	1,956.09
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND															
600398.SH	(50,400)	CNY	1.003430	(53,573.23)	(50,572.86)		4.330000	ACT/360					0.00	0.00	1,746.65
CNE0000016H3	(50,400)	7.354775	1.040205	(52,426.34)	(52,426.34)	1,853.48	(1,825.000000)	1	(20.85)	(106.84)	100.00	0.00	0.00	0.00	1,746.65
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603260.SH	(140,700)	CNY	6.954666	(977,850.67)	(978,521.44)		4.330000	ACT/360					0.00	0.00	84,803.30
CNE100002V10	(138,700)	7.354775	7.578264	(1,052,367.53)	(1,066,261.72)	87,740.29	(1,762.472900)	1	(352.16)	(2,936.98)	100.00	0.00	0.00	0.00	84,803.30
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(39,000)	TWD	1.455534	(57,062.19)	(56,765.82)		4.330000	ACT/360					0.00	0.00	4,548.90
TW0004303003	(39,000)	33.115000	1.574847	(61,419.03)	(61,419.03)	4,653.21	(1,041.666600)	1	(9.12)	(104.31)	100.00	0.00	0.00	0.00	4,548.90
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	0	CNY	0.886499	(24,192.22)	0.00		4.330000	ACT/360					(2,139.79)	0.00	(2,159.09)
CNE100001W10	(22,500)	7.354775	0.000000	(20,844.10)	0.00	0.00	(886.444400)	1	(3.45)	(19.30)	100.00	0.00	(19.30)	0.00	(2,159.09)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000988.ZK	0	CNY	5.162632	0.00	0.00		0.000000	ACT/360					2,538.97	0.00	2,527.51
CNE000001303	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.46)	100.00	0.00	(11.46)	0.00	2,527.51
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	(1,400)	CNY	1.683260	(1,051.06)	(2,356.56)		4.330000	ACT/360					2,407.61	0.00	2,345.86
CNE100002MT6	(600)	7.354775	0.000000	(1,051.06)	(2,369.33)	12.76	(1,500.000000)	1	(0.31)	(74.51)	100.00	0.00	(75.30)	0.00	2,345.86
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(34,256)	CNY	1.450758	(128,119.07)	(49,697.17)		4.330000	ACT/360					7,347.33	0.00	6,706.03
CNE000000PV0	(86,600)	7.354775	0.000000	(133,636.53)	(49,483.81)	(213.36)	(1,750.000000)	1	(46.21)	(427.94)	100.00	0.00	(474.42)	0.00	6,706.03
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301267.ZK	0	CNY	2.403880	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE100005WLS	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	0.319520	(11,025.39)	(10,608.07)		4.330000	ACT/360					0.00	0.00	758.17
CNE100000GD6	(33,200)	7.354775	0.343216	(11,394.78)	(11,394.78)	786.70	(2,000.000000)	1	(4.75)	(28.53)	100.00	0.00	0.00	0.00	758.17
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	(122,600)	CNY	0.528908	(67,412.10)	(64,844.13)		4.330000	ACT/360					0.00	0.00	4,962.81
CNE000001006	(122,600)	7.354775	0.570828	(69,983.51)	(69,983.51)	5,139.38	(1,589.314800)	1	(21.34)	(176.57)	100.00	0.00	0.00	0.00	4,962.81
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	(13,000)	CNY	1.143475	(15,552.45)	(14,865.17)		4.330000	ACT/360					60.24	0.00	1,274.30
CNE100004K29	(13,000)	7.354775	1.239980	(16,119.74)	(16,119.74)	1,254.57	(1,600.000000)	1	(4.97)	(40.51)	100.00	0.00	(0.69)	0.00	1,274.30
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	(17,800)	CNY	1.793393	(33,068.84)	(31,922.39)		4.330000	ACT/360					0.00	0.00	3,692.13
CNE100000JJ7	(17,800)	7.354775	2.002279	(35,640.57)	(35,640.57)	3,718.18	(850.000000)	1	(3.52)	(26.05)	100.00	0.00	0.00	0.00	3,692.13
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.437223	(276.23)	(274.98)		4.330000	ACT/360					0.00	0.00	30.15
CNE000001GD5	(80)	7.354775	3.822361	(305.79)	(305.79)	30.81	(1,525.000000)	1	(0.08)	(0.66)	100.00	0.00	0.00	0.00	30.15
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	2.029292	(66,229.16)	(58,179.80)		4.330000	ACT/360					0.00	0.00	6,977.71
TW0002543006	(28,670)	33.115000	2.276251	(65,260.10)	(65,260.10)	7,080.31	(974.991200)	1	(10.09)	(102.60)	100.00	0.00	0.00	0.00	6,977.71
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	(10,495)	CNY	19.497537	(99,860.03)	(204,626.65)		4.330000	ACT/360					29,514.54	0.00	37,569.03
CNE100005PT2	(4,895)	7.354775	20.277711	(99,820.34)	(212,814.58)	8,187.92	(706.869200)	1	(7.60)	(133.43)	100.00	0.00	(87.12)	0.00	37,569.03
I-CHIUN PRECISION IND CO LTD ORD CMN															
2486.TW	(6,000)	TWD	3.049977	(19,670.34)	(18,299.86)		4.330000	ACT/360					0.00	0.00	1,803.67
TW0002486008	(6,000)	33.115000	3.354054	(20,124.33)	(20,124.33)	1,824.46	(925.000000)	1	(2.63)	(20.80)	100.00	0.00	0.00	0.00	1,803.67

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(109,600)	CNY	6.136150	(288,432.66)	(672,522.00)		4.330000	ACT/360					53,296.38	0.00	73,284.76
CNE100000B81	(47,000)	7.354775	6.329749	(310,136.97)	(693,740.53)	21,218.53	(1,506.702100)	1	(83.41)	(1,230.16)	100.00	0.00	(550.21)	0.00	73,284.76
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.897376	0.00	0.00		0.000000	ACT/360					15,778.81	(7,544.90)	8,300.12
CNE000001P37	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	66.21	100.00	(7,544.90)	66.21	0.00	8,322.75
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(812,700)	CNY	2.622786	(2,111,979.97)	(2,131,538.08)		4.330000	ACT/360					(1,513.92)	0.00	1,728.26
CNE000001QZ7	(790,100)	7.354775	2.625761	(2,073,287.48)	(2,133,955.59)	2,417.51	(173.019200)	1	147.87	824.67	100.00	0.00	44.97	0.00	1,728.26
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.681901	0.00	0.00		0.000000	ACT/360					1,901.45	0.00	1,891.80
CNE0000001T0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(9.64)	100.00	0.00	(9.64)	0.00	1,891.80
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600010.SH	(998,400)	CNY	0.243379	(244,593.02)	(242,989.89)		4.330000	ACT/360					750.81	0.00	10,933.35
CNE0000017H1	(998,400)	7.354775	0.254005	(253,598.59)	(253,598.59)	10,608.70	(1,195.748100)	1	(50.74)	(426.16)	100.00	0.00	(11.46)	0.00	10,933.35
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.410690	(78,603.99)	(75,156.27)		4.330000	ACT/360					0.00	0.00	5,002.40
TW0003481008	(183,000)	33.115000	0.437500	(80,062.50)	(80,062.50)	4,906.23	(40.000000)	1	8.76	96.17	100.00	0.00	0.00	0.00	5,002.40
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	6.340099	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	3.244151	(155,134.62)	(151,177.43)		4.330000	ACT/360					0.00	0.00	9,333.79
CNE100003456	(46,600)	7.354775	3.452279	(160,876.20)	(160,876.20)	9,698.77	(1,499.678100)	1	(45.28)	(364.97)	100.00	0.00	0.00	0.00	9,333.79
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	(1,762)	CNY	12.896384	(233,535.28)	(22,723.43)		4.330000	ACT/360					(3,659.53)	0.00	(3,715.64)
CNE1000042V8	(17,615)	7.354775	13.230783	(230,429.28)	(23,312.64)	589.21	(1,542.947700)	1	(72.38)	(645.32)	100.00	0.00	(693.26)	0.00	(3,719.01)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.098747	(37,774.34)	(35,678.70)		4.330000	ACT/360					0.00	0.00	4,829.37
TW0006213002	(17,000)	33.115000	2.384987	(40,544.77)	(40,544.77)	4,866.08	(885.294100)	1	(4.41)	(36.71)	100.00	0.00	0.00	0.00	4,829.37
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(550,500)	CNY	1.129878	(642,851.88)	(621,997.95)		4.330000	ACT/360					0.00	0.00	(2,747.57)
CNE0000012K6	(550,500)	7.354775	1.127056	(620,444.19)	(620,444.19)	(1,553.76)	(1,392.647500)	1	(174.06)	(1,193.81)	100.00	0.00	0.00	0.00	(2,747.57)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	0	CNY	0.886499	(7,982.42)	0.00		4.330000	ACT/360					1,981.08	0.00	1,970.56
CNE000001063	(8,500)	7.354775	0.000000	(9,451.25)	0.00	0.00	(1,059.411700)	1	(1.21)	(10.51)	100.00	0.00	(12.92)	0.00	1,970.56

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Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601028.SH	(61,400)	CNY	1.586724	(119,605.28)	(97,424.87)		4.330000	ACT/360					(485.30)	0.00	(2,036.16)
CNE100001914	(74,600)	7.354775	1.567612	(116,866.52)	(96,251.39)	(1,173.48)	(1,994.168900)	1	(52.20)	(377.39)	100.00	0.00	(119.43)	0.00	(2,036.29)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	(9,300)	CNY	3.899507	(36,833.44)	(36,265.42)		4.330000	ACT/360					0.00	0.00	2,088.65
CNE100001FF1	(9,300)	7.354775	4.135087	(38,456.31)	(38,456.31)	2,190.89	(1,675.000000)	1	(12.51)	(102.24)	100.00	0.00	0.00	0.00	2,088.65
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(81,400)	CNY	1.240011	(98,009.37)	(100,936.87)		4.330000	ACT/360					0.00	0.00	8,896.33
CNE000001HW3	(77,100)	7.354775	1.353068	(104,762.55)	(110,139.77)	9,202.89	(1,832.684800)	1	(37.29)	(306.56)	100.00	0.00	0.00	0.00	8,896.33
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(134,200)	CNY	0.954482	(122,627.02)	(128,091.48)		4.330000	ACT/360					0.00	0.00	6,891.99
CNE1000007F4	(126,900)	7.354775	1.009091	(128,412.90)	(135,419.95)	7,328.47	(2,026.713900)	1	(53.59)	(436.48)	100.00	0.00	0.00	0.00	6,891.99
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	0	CNY	4.447451	(12,365.19)	0.00		4.330000	ACT/360					(261.92)	0.00	(297.48)
CNE1000068P5	(2,712)	7.354775	0.000000	(12,921.69)	0.00	0.00	(1,750.000000)	1	(4.46)	(35.56)	100.00	0.00	(35.56)	0.00	(297.48)
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603871.SH	(340,300)	CNY	2.360371	(784,749.03)	(803,234.36)		4.330000	ACT/360					0.00	0.00	87,184.19
CNE100002SQ9	(308,500)	7.354775	2.621955	(814,492.25)	(892,251.30)	89,016.93	(1,601.880000)	1	(251.22)	(1,832.74)	100.00	0.00	0.00	0.00	87,184.19
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.205309	(6.03)	(5.54)		4.330000	ACT/360					(319.49)	0.00	(325.07)
CNE100000WP7	(27)	7.354775	0.218499	(5.90)	(5.90)	0.36	(2,250.000000)	1	(0.00)	(5.93)	100.00	0.00	(5.91)	0.00	(325.07)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(62,695)	CNY	0.949043	(205,610.07)	(59,500.27)		4.330000	ACT/360					7,395.36	0.00	7,766.26
CNE000000XG5	(214,588)	7.354775	0.964829	(210,480.76)	(60,489.98)	989.71	(1,864.067800)	1	(81.15)	(618.80)	100.00	0.00	(548.75)	0.00	7,766.60
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	0	CNY	2.751954	(24,287.64)	0.00		4.330000	ACT/360					984.26	0.00	915.29
CNE100003JY0	(9,100)	7.354775	0.000000	(26,023.81)	0.00	0.00	(1,753.296700)	1	(8.70)	(68.97)	100.00	0.00	(86.32)	0.00	915.29
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	(85,600)	THB	4.656845	(313,173.81)	(398,625.94)		4.330000	ACT/360					0.00	0.00	(3,934.28)
TH0016010R14	(67,900)	34.787500	4.608947	(313,137.51)	(394,525.83)	(4,100.12)	(50.000000)	1	33.31	165.84	100.00	0.00	0.00	0.00	(3,934.28)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(21,678)	CNY	2.576557	(51,764.01)	(55,854.61)		4.330000	ACT/360					0.00	0.00	5,750.09
CNE100004033	(19,778)	7.354775	2.850987	(56,803.12)	(61,803.69)	5,949.08	(2,129.363400)	1	(23.79)	(198.99)	100.00	0.00	0.00	0.00	5,750.11
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,400)	CNY	9.096131	(14,767.13)	(12,734.58)		4.330000	ACT/360					0.00	0.00	615.72
CNE100003M02	(1,400)	7.354775	9.549847	(13,369.79)	(13,369.79)	635.20	(1,700.000000)	1	(5.37)	(19.48)	100.00	0.00	0.00	0.00	615.72

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 13, 2025
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(8,313)	CNY	2.951824	(26,565.75)	(24,538.51)		4.330000	ACT/360					(205.31)	0.00	861.27
CNE1000022K3	(8,313)	7.354775	3.093121	(25,713.11)	(25,713.11)	1,174.60	(1,750.000000)	1	(9.82)	(108.02)	100.00	0.00	(32.36)	0.00	861.27
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	5.499828	0.00	0.00		0.000000	ACT/360					5,141.54	0.00	5,123.64
CNE1000018P0	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(17.90)	100.00	0.00	(17.90)	0.00	5,123.64
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688700.SH	0	CNY	3.694199	0.00	0.00		0.000000	ACT/360					1,213.43	0.00	1,191.78
CNE1000051C9	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(21.66)	100.00	0.00	(21.66)	0.00	1,191.78
LANDMARK OPTOELECTRONICS CORPORATION CMN															
3081.TWO	(2,000)	TWD	11.127888	(23,100.51)	(22,255.78)		4.330000	ACT/360					0.00	0.00	1,309.30
TW0003081006	(2,000)	33.115000	11.798780	(23,597.56)	(23,597.56)	1,341.78	(912.500000)	1	(3.02)	(32.48)	100.00	0.00	0.00	0.00	1,309.30
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	17.623925	(988.52)	(1,198.43)		4.330000	ACT/360					0.00	0.00	(197.73)
CNE1000043F9	(68)	7.354775	14.756852	(1,003.47)	(1,003.47)	(194.96)	(1,750.000000)	1	(0.36)	(2.77)	100.00	0.00	0.00	0.00	(197.73)
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.433083	(8,339.69)	(8,168.57)		4.330000	ACT/360					0.00	0.00	632.54
CNE100000H44	(5,700)	7.354775	1.548609	(8,827.07)	(8,827.07)	658.50	(1,825.000000)	1	(3.17)	(25.96)	100.00	0.00	0.00	0.00	632.54
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(89,700)	CNY	2.165940	(191,718.99)	(194,284.80)		4.330000	ACT/360					0.00	0.00	20,129.06
CNE100002T63	(84,400)	7.354775	2.392557	(202,482.00)	(214,612.33)	20,327.52	(1,024.140900)	1	(30.19)	(198.46)	100.00	0.00	0.00	0.00	20,130.12
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600758.SH	(112,000)	CNY	0.435091	0.00	(48,730.25)		4.326879	ACT/360					0.00	0.00	532.08
CNE000000MW5	0	7.354775	0.439842	0.00	(49,262.33)	532.08	(1,350.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	532.08
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	(150,290)	CNY	0.357591	(133,022.50)	(53,742.32)		4.330000	ACT/360					5,133.50	0.00	6,679.29
CNE000001R68	(364,690)	7.354775	0.370323	(136,583.96)	(55,655.90)	1,913.57	(1,748.711200)	1	(48.19)	(367.78)	100.00	0.00	(298.36)	0.00	6,679.29
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(124,005)	CNY	2.027254	(260,193.25)	(251,389.68)		4.330000	ACT/360					0.00	0.00	14,274.37
CNE1000035N9	(122,705)	7.354775	2.147680	(263,639.45)	(266,323.07)	14,933.39	(1,793.641200)	1	(97.93)	(659.01)	100.00	0.00	0.00	0.00	14,274.37
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(81,300)	CNY	0.462285	(36,432.35)	(37,583.75)		4.330000	ACT/360					0.00	0.00	3,120.37
CNE000001HQ5	(76,700)	7.354775	0.502033	(38,670.09)	(40,815.31)	3,231.56	(1,897.164200)	1	(14.55)	(111.19)	100.00	0.00	0.00	0.00	3,120.37
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(166,900)	CNY	0.372547	(57,581.13)	(62,178.11)		4.330000	ACT/360					0.00	0.00	6,323.37
CNE0000005T1	(146,900)	7.354775	0.411035	(61,185.76)	(68,601.71)	6,423.61	(1,224.012900)	1	(12.22)	(100.24)	100.00	0.00	0.00	0.00	6,323.37

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	7.896724	(295,055.10)	(284,282.05)		4.330000	ACT/360					0.00	0.00	11,339.36
TW0001795003	(36,000)	33.115000	8.216463	(295,792.67)	(295,792.67)	11,510.62	(621.527700)	1	(15.36)	(171.27)	100.00	0.00	0.00	0.00	11,339.36
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(106,615)	CNY	2.399801	(249,422.79)	(255,854.84)		4.330000	ACT/360					2,031.60	0.00	17,958.01
CNE100004116	(102,840)	7.354775	2.557173	(264,929.17)	(272,633.02)	16,778.18	(2,126.677300)	1	(115.48)	(851.77)	100.00	0.00	(108.94)	0.00	17,958.01
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	5.858372	(24,648.64)	(23,433.49)		4.330000	ACT/360					0.00	0.00	(569.68)
TW0004979000	(4,000)	33.115000	5.731707	(22,926.83)	(22,926.83)	(506.66)	(1,262.500000)	1	(5.89)	(63.02)	100.00	0.00	0.00	0.00	(569.68)
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.380766	(2.45)	(2.38)		4.330000	ACT/360					0.00	0.00	0.38
CNE100005RD2	(1)	7.354775	2.758545	(2.76)	(2.76)	0.38	(275.000000)	1	0.00	0.00	100.00	0.00	0.00	0.00	0.38
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	4.100737	0.00	0.00		0.000000	ACT/360					9,322.05	0.00	9,199.73
CNE100002Q41	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(122.31)	100.00	0.00	(122.31)	0.00	9,199.73
MERIDA INDUSTRY CO LTD CMN															
9914.TW	(10,000)	TWD	4.620263	(44,622.53)	(46,202.63)		4.330000	ACT/360					0.00	0.00	(136.74)
TW0009914002	(10,000)	33.115000	4.603659	(46,036.59)	(46,036.59)	(166.04)	(225.000000)	1	2.75	29.30	100.00	0.00	0.00	0.00	(136.74)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	(20,300)	CNY	2.061246	(39,092.19)	(41,843.29)		4.330000	ACT/360					(1,056.77)	0.00	(1,480.74)
CNE100001YV9	(19,700)	7.354775	0.000000	(40,038.65)	(41,517.03)	(326.26)	(1,725.000000)	1	(13.92)	(97.71)	100.00	0.00	(112.31)	0.00	(1,480.74)
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(2,600)	CNY	6.607952	(17,268.69)	(17,180.68)		4.330000	ACT/360					0.00	0.00	614.22
CNE1000036C0	(2,600)	7.354775	6.860948	(17,838.46)	(17,838.46)	657.79	(1,725.000000)	1	(6.13)	(43.57)	100.00	0.00	0.00	0.00	614.22
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(334,200)	THB	0.684154	(259,331.77)	(228,644.20)		4.330000	ACT/360					2,598.66	0.00	28,340.17
TH0128010R17	(365,700)	34.787500	0.760372	(278,250.76)	(254,116.37)	25,472.18	(50.000000)	1	29.87	269.33	100.00	0.00	30.79	0.00	28,340.17
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300848.ZK	(12,900)	CNY	2.042211	0.00	(26,344.52)		4.330000	ACT/360					0.00	0.00	819.34
CNE1000040Z3	0	7.354775	2.105725	0.00	(27,163.86)	819.34	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	819.34
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	(32,000)	TWD	2.192360	(73,241.66)	(70,155.52)		4.330000	ACT/360					0.00	0.00	11,474.18
TW0002464005	(32,000)	33.115000	2.554878	(81,756.10)	(81,756.10)	11,600.58	(966.406200)	1	(9.83)	(126.40)	100.00	0.00	0.00	0.00	11,474.18
MUANGTHAI CAPITAL PCL NVDR															
MTC_n.BK	(289,200)	THB	1.264822	(373,067.13)	(365,786.56)		4.330000	ACT/360					0.00	0.00	40,433.57
TH6068010R19	(289,200)	34.787500	1.413298	(408,725.87)	(408,725.87)	42,939.31	(2,569.009300)	1	(217.07)	(2,505.73)	100.00	0.00	0.00	0.00	40,433.57

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(158,100)	CNY	1.290318	(180,932.56)	(203,999.31)		4.330000	ACT/360					0.00	0.00	(33,901.28)
CNE000000PR8	(154,400)	7.354775	1.079638	(166,317.83)	(170,690.76)	(33,308.55)	(1,981.169000)	1	(79.57)	(592.73)	100.00	0.00	0.00	0.00	(33,901.33)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	(2,300)	CNY	4.391705	(10,148.62)	(10,100.92)		4.330000	ACT/360					0.00	0.00	476.48
CNE100002PM4	(2,300)	7.354775	4.611687	(10,606.88)	(10,606.88)	505.96	(1,740.217300)	1	(3.63)	(29.48)	100.00	0.00	0.00	0.00	476.48
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(398,000)	TWD	0.767024	(307,971.28)	(305,275.55)		4.330000	ACT/360					0.00	0.00	48,539.66
TW0002408002	(394,000)	33.115000	0.888963	(350,758.76)	(353,807.17)	48,531.62	(450.126900)	1	3.68	8.04	100.00	0.00	0.00	0.00	48,539.97
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(91,919)	CNY	2.524890	(199,841.77)	(232,085.39)		4.330000	ACT/360					0.00	0.00	3,596.70
CNE1000040F5	(78,019)	7.354775	2.571030	(200,812.40)	(236,326.47)	4,241.08	(2,022.010600)	1	(88.09)	(644.38)	100.00	0.00	0.00	0.00	3,596.70
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	0	CNY	2.897437	(12,004.25)	0.00		4.330000	ACT/360					1,049.24	0.00	999.90
CNE100000NT8	(4,000)	7.354775	0.000000	(13,022.52)	0.00	0.00	(2,300.000000)	1	(6.10)	(49.33)	100.00	0.00	(55.48)	0.00	999.90
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,300)	CNY	1.166589	(183,678.12)	(181,171.28)		4.330000	ACT/360					0.00	0.00	22,566.95
CNE100000P69	(155,300)	7.354775	1.316454	(204,445.31)	(204,445.31)	23,274.03	(2,145.396000)	1	(84.87)	(707.08)	100.00	0.00	0.00	0.00	22,566.95
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_n.BK	(856,800)	THB	0.439813	(390,240.70)	(376,831.91)		4.330000	ACT/360					0.00	0.00	37,647.79
THA271010R18	(856,800)	34.787500	0.494006	(423,264.03)	(423,264.03)	46,432.13	(1,298.491400)	1	(89.85)	(913.19)	100.00	(7,871.15)	0.00	0.00	37,668.51
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.588084	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	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	4.108895	(391,885.59)	(403,785.24)		4.330000	ACT/360					0.00	0.00	18,614.14
CNE100003MS6	(98,271)	7.354775	4.308520	(423,402.57)	(423,402.57)	19,617.32	(1,575.151800)	1	(120.54)	(1,003.18)	100.00	0.00	0.00	0.00	18,614.14
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(101,500)	CNY	0.985754	(49,207.63)	(100,054.05)		4.330000	ACT/360					0.00	0.00	859.25
CNE000000JJB	(49,800)	7.354775	0.995518	(50,586.62)	(101,045.10)	991.05	(1,666.566200)	1	(16.70)	(131.80)	100.00	0.00	0.00	0.00	858.94
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	(200)	CNY	13.118008	0.00	(2,623.60)		4.326879	ACT/360					0.00	0.00	(2.78)
CNE100004G17	0	7.354775	13.104092	0.00	(2,620.82)	(2.78)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2.78)
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	(312,400)	CNY	2.273353	(709,207.67)	(710,195.49)		4.330000	ACT/360					0.00	0.00	581.84
CNE100003LF5	(312,400)	7.354775	2.275259	(710,791.00)	(710,791.00)	595.51	(441.053100)	1	(1.40)	(13.67)	100.00	0.00	0.00	0.00	581.84

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND															
000519.ZK	(6,800)	CNY	1.934797	0.00	(13,156.62)		4.326879	ACT/360					0.00	0.00	16.95
CNE000000198	0	7.354775	1.937290	0.00	(13,173.57)	16.95	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	16.95
ONENESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.322210	(50,875.76)	(46,444.21)		4.330000	ACT/360					0.00	0.00	6,749.95
TW0004743000	(20,000)	33.115000	2.661585	(53,231.70)	(53,231.70)	6,787.49	(675.000000)	1	(3.14)	(37.54)	100.00	0.00	0.00	0.00	6,749.95
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(53,500)	CNY	0.367108	(19,878.46)	(19,640.30)		4.330000	ACT/360					0.00	0.00	1,337.70
CNE0000007H2	(53,500)	7.354775	0.393298	(21,041.44)	(21,041.44)	1,401.14	(1,858.317700)	1	(7.73)	(63.44)	100.00	0.00	0.00	0.00	1,337.70
PEGATRON CORPORATION CMN															
4938.TW	(3,000)	TWD	2.775177	(8,532.92)	(8,325.53)		4.330000	ACT/360					0.00	0.00	339.62
TW0004938006	(3,000)	33.115000	2.887124	(8,661.37)	(8,661.37)	335.84	(40.000000)	1	0.95	3.78	100.00	0.00	0.00	0.00	339.62
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	0	CNY	1.206019	0.00	0.00		0.000000	ACT/360					(78.99)	0.00	7.74
CNE1000007Q1	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	86.72	100.00	0.00	86.72	0.00	7.74
PHARMA ESSENTIA CORPORATION CMN															
6446.TW	(20,000)	TWD	21.319644	(436,511.56)	(426,392.87)		4.330000	ACT/360					0.00	0.00	(44,808.34)
TW0006446008	(20,000)	33.115000	19.071962	(381,439.23)	(381,439.23)	(44,953.64)	(271.250000)	1	12.99	145.31	100.00	0.00	0.00	0.00	(44,808.47)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	(1,985)	CNY	3.997403	(8,261.60)	(7,934.85)		4.330000	ACT/360					3,774.76	0.00	4,779.54
CNE1000035K5	(1,985)	7.354775	4.588471	(9,108.11)	(9,108.11)	1,173.27	(2,137.027700)	1	(3.81)	(168.49)	100.00	0.00	(135.76)	0.00	4,779.54
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	13.302129	(247,700.57)	(226,136.19)		4.330000	ACT/360					0.00	0.00	44,071.09
TW0008299009	(17,000)	33.115000	16.280488	(276,768.30)	(276,768.30)	50,632.10	(242.647000)	1	16.59	170.43	100.00	(6,731.45)	0.00	0.00	44,111.38
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	(12,700)	CNY	1.522820	(19,877.79)	(19,339.82)		4.330000	ACT/360					0.00	0.00	968.08
CNE000000040	(12,700)	7.354775	1.597771	(20,291.69)	(20,291.69)	951.88	(75.000000)	1	2.03	16.21	100.00	0.00	0.00	0.00	968.08
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
601666.SH	(301,700)	CNY	1.212818	(378,593.07)	(365,907.05)		4.330000	ACT/360					168.01	0.00	46,644.70
CNE000001PH7	(301,700)	7.354775	1.368310	(412,819.02)	(412,819.02)	46,911.97	(957.515700)	1	(51.04)	(435.29)	100.00	0.00	(1.63)	0.00	46,644.70
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(6,783)	CNY	19.611749	(125,704.46)	(133,026.49)		4.330000	ACT/360					0.00	0.00	8,271.82
CNE100005998	(6,283)	7.354775	20.885310	(131,851.45)	(141,665.06)	8,638.57	(1,750.000000)	1	(45.25)	(366.75)	100.00	0.00	0.00	0.00	8,271.82
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(153,900)	CNY	0.909613	(67,639.41)	(139,989.46)		4.330000	ACT/360					0.00	0.00	8,156.74
CNE000000X53	(73,300)	7.354775	0.963243	(74,006.71)	(148,243.14)	8,253.68	(1,100.477400)	1	(11.78)	(96.94)	100.00	0.00	0.00	0.00	8,156.75

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(1,533,100)	CNY	0.673032	(803,396.09)	(1,031,825.58)		4.330000	ACT/360					0.00	0.00	84,396.38
CNE1000017G1	(1,159,700)	7.354775	0.729121	(863,879.00)	(1,117,815.48)	85,989.90	(1,333.362000)	1	(193.66)	(1,593.52)	100.00	0.00	0.00	0.00	84,396.38
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(367,000)	TWD	0.412200	(159,308.46)	(151,277.37)		4.330000	ACT/360					30.51	0.00	26,737.67
TW0006770001	(367,000)	33.115000	0.484756	(177,905.45)	(177,905.45)	26,628.09	(297.888200)	1	8.22	79.07	100.00	0.00	0.80	0.00	26,737.67
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	0	THB	0.655408	(22,836.54)	0.00		4.330000	ACT/360					2,195.52	0.00	2,194.02
TH1074010R12	(34,000)	34.787500	0.000000	(25,002.75)	0.00	0.00	(479.264700)	1	(0.03)	(1.50)	100.00	0.00	(1.50)	0.00	2,194.02
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688063.SH	(79)	CNY	5.076974	(410.19)	(401.08)		4.330000	ACT/360					0.00	0.00	29.77
CNE100005D68	(79)	7.354775	5.469294	(432.07)	(432.07)	30.99	(1,775.000000)	1	(0.15)	(1.22)	100.00	0.00	0.00	0.00	29.77
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	(9,900)	CNY	2.482741	0.00	(24,579.13)		4.326879	ACT/360					0.00	0.00	(51.22)
CNE100000B73	0	7.354775	2.477567	0.00	(24,527.92)	(51.22)	(1,734.966216)	0	0.00	0.00	100.00	0.00	0.00	0.00	(51.22)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	0	CNY	1.960631	(7,946.07)	0.00		4.330000	ACT/360					3,037.57	0.00	3,007.36
CNE1000010C5	(3,900)	7.354775	0.000000	(10,305.63)	0.00	0.00	(1,825.000000)	1	(2.79)	(30.21)	100.00	0.00	(33.01)	0.00	3,007.36
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	0	CNY	1.390933	(8,215.32)	0.00		4.330000	ACT/360					1,218.37	0.00	1,135.92
CNE1000044B6	(5,832)	7.354775	0.000000	(8,345.43)	0.00	0.00	(2,225.000000)	1	(4.07)	(82.45)	100.00	0.00	(88.30)	0.00	1,135.92
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	(1,400)	CNY	11.183211	(17,116.53)	(15,656.50)		4.330000	ACT/360					0.00	0.00	2,829.43
CNE100003QG2	(1,400)	7.354775	13.230338	(18,522.47)	(18,522.47)	2,865.98	(1,725.000000)	1	(5.97)	(36.55)	100.00	0.00	0.00	0.00	2,829.43
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.370661	(461.12)	(472.62)		4.330000	ACT/360					70.60	0.00	46.50
CNE100005410	(88)	7.354775	5.132818	(451.69)	(451.69)	(20.93)	(2,250.000000)	1	(0.23)	(3.17)	100.00	0.00	(1.81)	0.00	46.50
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.187694	(35,057.31)	0.00		4.330000	ACT/360					1,272.17	0.00	1,265.65
CNE000000SW2	(15,900)	7.354775	0.000000	(36,011.17)	0.00	0.00	(600.000000)	1	(1.51)	(6.52)	100.00	0.00	(9.39)	0.00	1,265.65
QUANTUMTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688027.SH	(600)	CNY	35.182585	(21,436.15)	(21,109.55)		4.330000	ACT/360					0.00	0.00	3,259.19
CNE100004231	(600)	7.354775	40.744534	(24,446.72)	(24,446.72)	3,337.17	(2,075.000000)	1	(9.42)	(77.98)	100.00	0.00	0.00	0.00	3,259.19
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(2,900)	CNY	9.449643	(25,978.99)	(27,403.97)		4.330000	ACT/360					0.00	0.00	(249.84)
CNE100003N01	(2,900)	7.354775	9.386277	(27,220.20)	(27,220.20)	(183.76)	(1,725.000000)	1	(9.17)	(66.08)	100.00	0.00	0.00	0.00	(249.84)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(38,167)	CNY	6.798305	(255,004.22)	(259,470.89)		4.330000	ACT/360					7,656.67	0.00	18,397.70
CNE100001Z58	(38,167)	7.354775	7.095743	(270,823.22)	(270,823.22)	11,352.34	(1,384.149200)	1	(65.47)	(611.31)	100.00	0.00	(77.06)	0.00	18,397.70
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(22,629)	CNY	3.525601	(69,545.83)	(79,780.82)		4.330000	ACT/360					0.00	0.00	10,101.83
CNE100005B03	(19,729)	7.354775	3.977439	(79,890.92)	(90,005.47)	10,224.65	(1,263.539700)	1	(14.80)	(122.82)	100.00	0.00	0.00	0.00	10,101.83
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	0	TWD	5.209120	(39,947.79)	0.00		4.330000	ACT/360					8,370.97	0.00	8,327.42
TW0004968003	(7,000)	33.115000	0.000000	(45,457.31)	0.00	0.00	(671.428500)	1	(1.98)	(43.55)	100.00	0.00	(43.55)	0.00	8,327.16
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600259.SH	0	CNY	4.187756	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE0000012R1	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	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	(5,700)	CNY	21.556064	(131,728.23)	(122,869.56)		4.330000	ACT/360					2,480.23	0.00	54,269.64
CNE100003JT0	(5,700)	7.354775	30.710444	(175,049.53)	(175,049.53)	52,179.96	(1,747.368400)	1	(42.88)	(390.56)	100.00	0.00	(13.62)	0.00	54,269.64
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603893.SH	(500)	CNY	16.451897	0.00	(8,225.95)		4.326879	ACT/360					0.00	0.00	467.26
CNE100003RK2	0	7.354775	17.386414	0.00	(8,693.21)	467.26	(1,400.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	467.26
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(324,000)	CNY	1.185624	(383,204.84)	(384,142.27)		4.330000	ACT/360					0.00	0.00	15,544.67
CNE100000W60	(324,000)	7.354775	1.235883	(400,426.09)	(400,426.09)	16,283.82	(1,297.168200)	1	(89.92)	(739.14)	100.00	0.00	0.00	0.00	15,544.67
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	0.878341	0.00	0.00		0.000000	ACT/360					1,797.56	0.00	1,784.91
CNE1000016Y6	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(12.65)	100.00	0.00	(12.65)	0.00	1,784.91
RUENTEX INDUSTRIES LIMITED CMN															
2915.TW	(5,000)	TWD	2.029292	(10,336.03)	(10,146.46)		4.330000	ACT/360					0.00	0.00	691.74
TW0002915006	(5,000)	33.115000	2.167676	(10,838.38)	(10,838.38)	691.92	(450.000000)	1	0.01	(0.18)	100.00	0.00	0.00	0.00	691.74
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.075042	(885.17)	(860.03)		4.330000	ACT/360					0.00	0.00	52.06
TW0001808004	(800)	33.115000	1.140244	(912.20)	(912.20)	52.16	(475.000000)	1	(0.01)	(0.10)	100.00	0.00	0.00	0.00	52.06
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(17,900)	CNY	4.009640	(72,867.82)	(71,772.56)		4.330000	ACT/360					0.00	0.00	10,232.87
CNE1000033M6	(17,900)	7.354775	4.591203	(82,182.53)	(82,182.53)	10,409.98	(1,530.307200)	1	(21.09)	(177.11)	100.00	0.00	0.00	0.00	10,232.87
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002352.ZK	(25,600)	CNY	5.355704	(30,838.60)	(137,106.03)		4.330000	ACT/360					(12.40)	0.00	447.15
CNE100000L63	(5,700)	7.354775	5.373720	(30,838.60)	(137,567.23)	461.20	(625.000000)	1	(1.64)	(1.64)	100.00	0.00	(0.35)	0.00	447.15

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.212168	0.00	0.00		0.000000	ACT/360					32,593.69	0.00	32,377.26
CNE000000TY6	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(216.43)	100.00	0.00	(216.43)	0.00	32,377.26
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688289.SH	0	CNY	2.761471	0.00	0.00		0.000000	ACT/360					9,768.65	0.00	9,805.35
CNE10000043J1	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	36.71	100.00	0.00	36.71	0.00	9,805.35
SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603033.SH	(6,600)	CNY	1.794752	0.00	(11,845.37)		4.326879	ACT/360					0.00	0.00	(168.46)
CNE100002ZZ5	0	7.354775	1.769229	0.00	(11,676.91)	(168.46)	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(168.46)
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(3)	CNY	0.781805	(2.50)	(2.35)		4.330000	ACT/360					0.00	0.00	0.23
CNE100000FS6	(3)	7.354775	0.861704	(2.59)	(2.59)	0.24	(1,475.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	0.23
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(29,900)	THB	3.478261	(102,137.50)	(104,000.00)		4.330000	ACT/360					293.81	0.00	(45.07)
THA790010R17	(29,900)	34.787500	3.462502	(103,528.81)	(103,528.81)	(471.19)	(50.000000)	1	11.03	132.31	100.00	0.00	11.06	0.00	(45.07)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(399,900)	THB	0.514553	(97,148.36)	(205,769.60)		4.330000	ACT/360					0.00	0.00	3,244.89
TH0098010R12	(190,400)	34.787500	0.523831	(103,144.01)	(209,480.08)	3,710.48	(4,000.000000)	1	(95.54)	(465.59)	100.00	0.00	0.00	0.00	3,244.89
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.561540	(36.93)	(35.94)		4.330000	ACT/360					0.00	0.00	3.14
CNE000001329	(64)	7.354775	0.611796	(39.15)	(39.15)	3.22	(1,400.000000)	1	(0.01)	(0.08)	100.00	0.00	0.00	0.00	3.14
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	(35,200)	CNY	0.409258	(14,851.51)	(14,405.88)		4.330000	ACT/360					0.00	0.00	1,571.88
CNE100001VV5	(35,200)	7.354775	0.455131	(16,020.60)	(16,020.60)	1,614.72	(1,730.894800)	1	(5.21)	(42.84)	100.00	0.00	0.00	0.00	1,571.88
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300821.ZK	(14,700)	CNY	0.997991	(14,845.25)	(14,670.47)		4.330000	ACT/360					0.00	0.00	897.33
CNE100003SH6	(14,700)	7.354775	1.059718	(15,577.85)	(15,577.85)	907.39	(750.000000)	1	(1.22)	(10.05)	100.00	0.00	0.00	0.00	897.33
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(84,641)	CNY	3.336608	(396,286.55)	(282,413.83)		4.330000	ACT/360					(1,985.86)	0.00	(4,000.56)
CNE000001FR7	(118,941)	7.354775	3.316362	(391,933.38)	(280,700.21)	(1,713.61)	(1,275.000000)	1	(93.21)	(301.09)	100.00	0.00	(276.81)	0.00	(4,000.56)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(70,100)	CNY	1.325669	(24,313.64)	(92,929.42)		4.330000	ACT/360					0.00	0.00	1,739.70
CNE0000019Y2	(17,900)	7.354775	1.350487	(25,128.99)	(94,669.17)	1,739.75	(451.675900)	1	(0.03)	(0.05)	100.00	0.00	0.00	0.00	1,739.70
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(8,442)	CNY	4.119773	(74,596.21)	(34,779.12)		4.330000	ACT/360					208.91	0.00	(1,263.19)
CNE100004PB3	(17,976)	7.354775	3.968339	(72,963.70)	(33,500.72)	(1,278.40)	(1,711.114800)	1	(26.68)	(193.70)	100.00	0.00	(136.55)	0.00	(1,263.19)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(19,100)	CNY	4.440653	(75,734.54)	(84,816.46)		4.330000	ACT/360					0.00	0.00	4,180.73
CNE100001ZW4	(17,400)	7.354775	4.669900	(81,732.06)	(89,195.10)	4,378.63	(1,749.137900)	1	(26.97)	(197.91)	100.00	0.00	0.00	0.00	4,180.73
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.216370	(14,663.15)	(14,919.29)		4.330000	ACT/360					0.00	0.00	769.09
CNE100004NC6	(2,400)	7.354775	6.556582	(15,735.80)	(15,735.80)	816.51	(1,983.333300)	1	(6.19)	(47.42)	100.00	0.00	0.00	0.00	769.09
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(21,500)	CNY	1.325669	(30,081.38)	(28,501.89)		4.330000	ACT/360					0.00	0.00	3,734.00
CNE000000LN6	(21,500)	7.354775	1.504909	(32,355.54)	(32,355.54)	3,853.65	(2,250.000000)	1	(14.91)	(119.65)	100.00	0.00	0.00	0.00	3,734.00
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(3,420)	CNY	5.922285	(2,449.73)	(19,125.62)		4.330000	ACT/360					653.77	0.00	459.34
CNE100004ZJ5	(457)	7.354775	0.000000	(2,449.73)	(19,101.18)	(24.43)	(1,400.000000)	1	(0.66)	(169.99)	100.00	0.00	(172.11)	0.00	459.34
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	0	CNY	3.159852	(317,187.68)	0.00		4.330000	ACT/360					46,811.22	0.00	46,996.15
CNE1000011K6	(91,500)	7.354775	0.000000	(349,995.92)	0.00	0.00	(250.000000)	1	20.07	184.93	100.00	0.00	187.80	0.00	46,996.15
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.237291	(108.50)	(112.59)		4.330000	ACT/360					(135.61)	0.00	(146.09)
CNE1000051Y3	(91)	7.354775	1.139865	(103.73)	(103.73)	(8.87)	(2,250.000000)	1	(0.06)	(1.61)	100.00	0.00	(1.21)	0.00	(146.09)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(24,300)	CNY	3.112264	(28,846.94)	(75,628.01)		4.330000	ACT/360					0.00	0.00	2,371.58
CNE100002G92	(9,000)	7.354775	3.212308	(28,952.58)	(78,059.09)	2,431.08	(1,751.666600)	1	(10.55)	(59.50)	100.00	0.00	0.00	0.00	2,371.58
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	0	CNY	4.632365	(28,702.40)	0.00		4.330000	ACT/360					(630.08)	0.00	(720.29)
CNE000000370	(5,800)	7.354775	0.000000	(27,409.08)	0.00	0.00	(1,943.965500)	1	(12.20)	(90.21)	100.00	0.00	(102.19)	0.00	(720.29)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	0	CNY	1.429004	0.00	0.00		0.000000	ACT/360					411.73	0.00	405.32
CNE000000404	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.40)	100.00	0.00	(6.40)	0.00	405.32
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688180.SH	(98,600)	CNY	3.465776	(345,960.19)	(341,725.48)		4.330000	ACT/360					0.00	0.00	23,181.63
CNE1000041Z1	(98,600)	7.354775	3.709808	(365,787.09)	(365,787.09)	24,061.62	(1,608.620600)	1	(110.59)	(879.98)	100.00	0.00	0.00	0.00	23,181.63
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
600826.SH	(10,600)	CNY	1.029263	0.00	(10,910.19)		4.326879	ACT/360					0.00	0.00	198.06
CNE000000C17	0	7.354775	1.047948	0.00	(11,108.25)	198.06	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	198.06
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.288959	(28,935.68)	(28,485.98)		4.330000	ACT/360					0.00	0.00	1,934.68
CNE000000C74	(22,100)	7.354775	1.379273	(30,481.93)	(30,481.93)	1,995.95	(1,381.334800)	1	(7.44)	(61.27)	100.00	0.00	0.00	0.00	1,934.68

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	(982,700)	CNY	1.359661	(1,467,462.86)	(1,336,138.77)		4.330000	ACT/360					1,406.88	0.00	37,604.26
CNE0000011B7	(1,046,800)	7.354775	1.395216	(1,461,153.00)	(1,371,078.46)	34,939.69	(10.000000)	1	171.67	1,257.69	100.00	0.00	95.27	0.00	37,604.26
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
600284.SH	(161,190)	CNY	0.770928	(129,655.76)	(124,265.84)		4.330000	ACT/360					0.00	0.00	13,351.79
CNE000001GY1	(161,190)	7.354775	0.856242	(138,017.65)	(138,017.65)	13,751.81	(1,816.086600)	1	(48.81)	(400.01)	100.00	0.00	0.00	0.00	13,351.79
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	(80,500)	CNY	2.074843	(106,701.42)	(167,024.82)		4.330000	ACT/360					263.24	0.00	5,389.74
CNE100002TX3	(52,900)	7.354775	2.138647	(114,935.62)	(172,161.08)	5,136.26	(500.000000)	1	(1.00)	(9.75)	100.00	0.00	(0.13)	0.00	5,389.74
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,500)	CNY	0.621365	(52,958.87)	(51,883.98)		4.330000	ACT/360					0.00	0.00	5,823.06
CNE0000002W2	(83,500)	7.354775	0.692368	(57,812.73)	(57,812.73)	5,928.75	(1,336.017900)	1	(12.70)	(105.69)	100.00	0.00	0.00	0.00	5,823.06
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.909613	(10,411.98)	(10,278.63)		4.330000	ACT/360					0.00	0.00	557.49
CNE100000VK0	(11,300)	7.354775	0.962760	(10,879.19)	(10,879.19)	600.56	(2,275.000000)	1	(5.27)	(43.07)	100.00	0.00	0.00	0.00	557.49
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.064614	0.00	0.00		0.000000	ACT/360					134.17	0.00	123.90
CNE000000CL9	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(10.26)	100.00	0.00	(10.26)	0.00	123.90
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
600820.SH	(1,070,300)	CNY	0.852507	(951,229.13)	(912,438.65)		4.330000	ACT/360					37.26	0.00	138,450.42
CNE000000B83	(1,070,300)	7.354775	0.981878	(1,050,904.02)	(1,050,904.02)	138,465.37	(488.923600)	1	(2.79)	(52.20)	100.00	0.00	(0.02)	0.00	138,450.42
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(27,836)	CNY	16.805409	(451,254.32)	(467,795.36)		4.330000	ACT/360					0.00	0.00	8,583.16
CNE100005PN5	(27,836)	7.354775	17.138359	(477,063.37)	(477,063.37)	9,268.01	(1,401.257300)	1	(118.27)	(684.85)	100.00	0.00	0.00	0.00	8,583.16
SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.791323	(60,325.04)	(57,687.42)		4.330000	ACT/360					0.00	0.00	6,147.18
CNE000000594	(72,900)	7.354775	0.878091	(64,012.83)	(64,012.83)	6,325.41	(1,759.876500)	1	(21.79)	(178.24)	100.00	0.00	0.00	0.00	6,147.18
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	0	CNY	0.522110	(36,114.25)	0.00		4.330000	ACT/360					3,060.49	0.00	3,041.83
CNE100001C06	(73,300)	7.354775	0.000000	(39,839.65)	0.00	0.00	(700.000000)	1	(2.23)	(18.67)	100.00	0.00	(21.25)	0.00	3,041.83
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
600740.SH	(487,767)	CNY	0.501715	(249,612.81)	(244,719.96)		4.330000	ACT/360					0.00	0.00	15,247.01
CNE000000LD7	(487,767)	7.354775	0.533980	(260,458.05)	(260,458.05)	15,738.09	(1,700.817500)	1	(86.60)	(491.07)	100.00	0.00	0.00	0.00	15,247.74
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,900)	CNY	2.002781	(9,910.17)	(9,813.62)		4.330000	ACT/360					357.80	0.00	1,010.54
CNE100003LR0	(4,900)	7.354775	2.142652	(10,498.99)	(10,498.99)	685.37	(1,700.000000)	1	(3.42)	(32.63)	100.00	0.00	(5.29)	0.00	1,010.54

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	(14,900)	CNY	4.398503	0.00	(65,537.69)		4.330000	ACT/360					7,366.30	0.00	8,333.99
CNE100003K95	0	7.354775	4.465680	0.00	(66,538.63)	1,000.94	(2,250.000000)	0	0.00	(33.25)	100.00	0.00	(33.25)	0.00	8,333.99
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(321,037)	CNY	0.886499	(241,226.23)	(284,598.95)		4.330000	ACT/360					0.00	0.00	20,806.50
CNE100000JM1	(268,137)	7.354775	0.951322	(258,517.59)	(305,409.61)	20,810.66	(463.194900)	1	0.06	(4.16)	100.00	0.00	0.00	0.00	20,806.50
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.193378	(154,773.25)	(153,920.00)		4.330000	ACT/360					0.00	0.00	12,029.70
CNE100002G84	(15,100)	7.354775	10.998675	(166,079.99)	(166,079.99)	12,159.99	(832.284700)	1	(15.81)	(130.29)	100.00	0.00	0.00	0.00	12,029.70
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	(15,200)	CNY	0.439170	(6,868.29)	(6,675.39)		4.330000	ACT/360					0.00	0.00	32.53
CNE100000LD6	(15,200)	7.354775	0.442638	(6,728.10)	(6,728.10)	52.71	(2,250.000000)	1	(3.48)	(20.18)	100.00	0.00	0.00	0.00	32.53
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688559.SH	(6,938)	CNY	4.103457	(36,562.84)	(28,469.78)		4.330000	ACT/360					3,541.61	0.00	7,456.67
CNE100004330	(8,638)	7.354775	4.697721	(40,578.91)	(32,592.79)	4,123.01	(1,993.644300)	1	(15.37)	(207.94)	100.00	0.00	(103.04)	0.00	7,455.85
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300124.ZK	(136,500)	CNY	7.933621	0.00	(1,082,939.31)		4.326879	ACT/360					0.00	0.00	12,539.43
CNE100000V46	0	7.354775	8.025485	0.00	(1,095,478.75)	12,539.43	(1,475.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	12,539.43
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	(99,100)	CNY	1.025184	(51,699.92)	(101,595.77)		4.330000	ACT/360					1,812.44	0.00	3,013.66
CNE100000BR7	(48,700)	7.354775	0.000000	(53,335.04)	(102,915.86)	1,320.10	(1,609.907500)	1	(16.71)	(118.87)	100.00	0.00	(135.07)	0.00	3,013.66
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	(17,400)	CNY	10.782111	(186,834.79)	(187,608.73)		4.330000	ACT/360					0.00	0.00	15,801.10
CNE100005K10	(17,000)	7.354775	11.733310	(199,653.13)	(204,159.59)	16,550.86	(2,250.588200)	1	(92.79)	(749.76)	100.00	0.00	0.00	0.00	15,801.10
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	0	CNY	6.811901	(15,204.83)	0.00		4.330000	ACT/360					(355.30)	0.00	(408.79)
CNE100006202	(2,200)	7.354775	0.000000	(15,838.30)	0.00	0.00	(1,700.000000)	1	(5.28)	(53.48)	100.00	0.00	(53.48)	0.00	(408.79)
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002851.ZK	(12,400)	CNY	9.102930	0.00	(112,876.33)		4.330000	ACT/360					(781.67)	0.00	8,214.41
CNE100002JV8	0	7.354775	9.832164	0.00	(121,918.84)	9,042.51	(1,425.000000)	0	0.00	(46.43)	100.00	0.00	(46.43)	0.00	8,214.41
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	(84,400)	CNY	2.081641	(154,152.91)	(175,690.49)		4.330000	ACT/360					1,374.85	0.00	12,964.92
CNE0000008N8	(71,100)	7.354775	2.225284	(159,961.91)	(187,813.93)	12,123.44	(1,853.867700)	1	(60.14)	(533.37)	100.00	0.00	(71.62)	0.00	12,963.86
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(291,900)	CNY	0.629523	(167,650.10)	(183,757.76)		4.330000	ACT/360					0.00	0.00	2,647.73
CNE000000FS7	(267,200)	7.354775	0.639397	(171,134.65)	(186,639.90)	2,882.14	(1,057.232400)	1	(28.65)	(234.40)	100.00	0.00	0.00	0.00	2,647.73

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	5.541295	(23,737.97)	(22,165.18)		4.330000	ACT/360					0.00	0.00	3,439.01
TW0003376000	(4,000)	33.115000	6.402439	(25,609.76)	(25,609.76)	3,444.57	(525.000000)	1	(0.38)	(5.56)	100.00	0.00	0.00	0.00	3,439.01
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	(10,300)	CNY	0.674392	0.00	(6,946.24)		4.326879	ACT/360					0.00	0.00	535.28
CNE000001DW2	0	7.354775	0.726361	0.00	(7,481.52)	535.28	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	535.28
SIAM CEMENT PCL NVDR CMN															
SCC_n.BK	0	THB	4.355013	(55,491.50)	0.00		4.330000	ACT/360					7,119.53	0.00	7,198.63
TH0003010R12	(12,500)	34.787500	0.000000	(61,796.32)	0.00	0.00	(50.000000)	1	6.66	79.10	100.00	0.00	82.24	0.00	7,198.63
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(134,600)	CNY	0.658076	(80,942.93)	(88,577.01)		4.330000	ACT/360					0.00	0.00	6,467.69
CNE100000F38	(118,000)	7.354775	0.707218	(84,277.61)	(95,191.48)	6,614.46	(1,266.165200)	1	(18.33)	(146.78)	100.00	0.00	0.00	0.00	6,467.69
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	(8,800)	CNY	1.539136	(13,845.44)	(13,544.40)		4.330000	ACT/360					144.53	0.00	1,144.08
CNE100003LC2	(8,800)	7.354775	1.657858	(14,589.15)	(14,589.15)	1,044.75	(1,775.000000)	1	(5.07)	(45.20)	100.00	0.00	(3.89)	0.00	1,144.08
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
603077.SH	(1,973,867)	CNY	0.258336	(521,177.87)	(509,920.06)		4.330000	ACT/360					0.00	0.00	36,692.28
CNE100001JM9	(1,973,867)	7.354775	0.277715	(548,172.29)	(548,172.29)	38,252.23	(1,820.892900)	1	(197.68)	(1,559.96)	100.00	0.00	0.00	0.00	36,692.28
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.962640	(121,508.03)	(116,768.22)		4.330000	ACT/360					0.00	0.00	3,545.48
CNE000001DQ4	(121,300)	7.354775	0.994169	(120,592.70)	(120,592.70)	3,824.48	(1,490.169000)	1	(35.79)	(279.00)	100.00	0.00	0.00	0.00	3,545.48
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600702.SH	(2,100)	CNY	7.694321	(9,291.95)	(16,158.07)		4.330000	ACT/360					0.00	0.00	115.01
CNE000000K90	(1,200)	7.354775	7.751320	(9,291.95)	(16,277.77)	119.70	(2,250.000000)	1	(4.69)	(4.69)	100.00	0.00	0.00	0.00	115.01
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(23,600)	CNY	5.875095	(122,424.53)	(138,652.24)		4.330000	ACT/360					0.00	0.00	2,724.57
CNE100003SY1	(19,700)	7.354775	6.003686	(117,043.79)	(141,687.00)	3,034.76	(1,790.736000)	1	(46.82)	(310.19)	100.00	0.00	0.00	0.00	2,724.38
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(77,061)	CNY	4.643242	(359,850.13)	(357,812.87)		4.330000	ACT/360					0.00	0.00	21,324.63
CNE100003ZL3	(77,061)	7.354775	4.933546	(380,184.03)	(380,184.03)	22,371.16	(1,773.208800)	1	(131.52)	(1,046.52)	100.00	0.00	0.00	0.00	21,324.63
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	5.047061	(199,738.56)	(208,938.24)		4.330000	ACT/360					0.00	0.00	(8,812.94)
CNE100001WV3	(41,398)	7.354775	4.847939	(200,694.98)	(200,694.98)	(8,243.26)	(1,713.527200)	1	(70.93)	(569.68)	100.00	0.00	0.00	0.00	(8,812.94)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(4,500)	CNY	11.693084	(7,984.73)	(52,618.88)		4.330000	ACT/360					0.00	0.00	180.36
CNE100005ZD5	(700)	7.354775	11.736586	(8,369.18)	(52,814.64)	195.76	(1,325.000000)	1	(1.93)	(15.40)	100.00	0.00	0.00	0.00	180.36

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.694096	(21,528.10)	(20,329.16)		4.330000	ACT/360					0.00	0.00	2,038.22
TW0001785004	(12,000)	33.115000	1.864006	(22,368.07)	(22,368.07)	2,038.92	(450.000000)	1	(0.00)	(0.70)	100.00	0.00	0.00	0.00	2,038.22
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	4.363581	(46,292.08)	(43,635.81)		4.330000	ACT/360					0.00	0.00	7,455.03
TW0002359007	(10,000)	33.115000	5.121951	(51,219.51)	(51,219.51)	7,583.70	(1,297.500000)	1	(10.52)	(128.66)	100.00	0.00	0.00	0.00	7,455.03
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.482932	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	34.787500	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(240.99)	100.00	0.00	(240.99)	0.00	5,349.46
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SAWAD_n.BK	0	THB	1.070787	0.00	0.00		0.000000	ACT/360					3,606.97	0.00	3,327.24
TH5456010R17	0	34.787500	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	0	CNY	1.148913	(32,645.01)	0.00		4.330000	ACT/360					1,253.90	0.00	1,163.50
CNE100000XF6	(26,300)	7.354775	0.000000	(32,686.92)	0.00	0.00	(1,849.904900)	1	(12.84)	(90.40)	100.00	0.00	(90.40)	0.00	1,163.50
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
603290.SH	(60)	CNY	11.006455	(678.85)	(660.39)		4.330000	ACT/360					0.00	0.00	72.80
CNE100003RN6	(60)	7.354775	12.265967	(735.96)	(735.96)	75.57	(2,250.000000)	1	(0.34)	(2.77)	100.00	0.00	0.00	0.00	72.80
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(22,760)	CNY	1.839621	(18,550.89)	(41,869.78)		4.330000	ACT/360					(3,994.85)	0.00	(1,721.69)
CNE100002R73	(9,160)	7.354775	1.943233	(17,308.67)	(44,227.98)	2,358.20	(1,000.000000)	1	(3.07)	(85.05)	100.00	0.00	(67.88)	0.00	(1,721.69)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.046290	0.00	0.00		0.000000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(277.84)	100.00	0.00	(277.84)	0.00	11,043.79
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	0	CNY	0.727419	(18,181.95)	0.00		4.330000	ACT/360					(1,895.02)	0.00	(1,945.87)
CNE100000VF0	(21,900)	7.354775	0.000000	(15,731.16)	0.00	0.00	(2,250.000000)	1	(9.47)	(50.86)	100.00	0.00	(52.16)	0.00	(1,945.87)
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(66)	CNY	15.912112	(1,069.85)	(1,050.20)		4.330000	ACT/360					0.00	0.00	121.71
CNE100005972	(66)	7.354775	17.793983	(1,174.40)	(1,174.40)	124.20	(1,475.000000)	1	(0.30)	(2.49)	100.00	0.00	0.00	0.00	121.71
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(28,255)	CNY	2.992614	(81,874.54)	(84,556.30)		4.330000	ACT/360					0.00	0.00	7,944.48
CNE100004N83	(26,155)	7.354775	3.284795	(86,222.52)	(92,811.89)	8,255.59	(2,132.125700)	1	(38.12)	(311.11)	100.00	0.00	0.00	0.00	7,944.48
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	6.282993	(7,972.62)	(8,167.89)		4.330000	ACT/360					16.90	0.00	(363.43)
CNE100006BK9	(1,300)	7.354775	6.008713	(7,811.33)	(7,811.33)	(356.56)	(1,750.000000)	1	(2.94)	(23.77)	100.00	0.00	(1.66)	0.00	(363.43)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(72,908)	CNY	8.307528	(714,169.32)	(605,685.26)		4.330000	ACT/360					4,709.91	0.00	16,503.50
CNE100003RP1	(88,517)	7.354775	8.497637	(752,365.14)	(619,545.72)	13,860.46	(1,734.975400)	1	(253.69)	(2,066.88)	100.00	0.00	(426.04)	0.00	16,503.94
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.567689	0.00	0.00		0.000000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(21.20)	100.00	0.00	(21.20)	0.00	896.86
TAIWAN CEMENT CMN															
1101.TW	(388,000)	TWD	0.921033	(362,759.82)	(357,360.71)		4.330000	ACT/360					0.00	0.00	17,957.00
TW0001101004	(388,000)	33.115000	0.966463	(374,987.64)	(374,987.64)	17,626.93	(146.005100)	1	30.39	330.07	100.00	0.00	0.00	0.00	17,957.00
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.328703	(84,691.75)	(82,379.59)		4.330000	ACT/360					0.00	0.00	8,202.47
TW0002371002	(62,000)	33.115000	1.460366	(90,542.69)	(90,542.69)	8,163.11	(300.000000)	1	3.83	39.36	100.00	0.00	0.00	0.00	8,202.47
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(195,100)	CNY	1.624795	(322,360.80)	(316,997.46)		4.330000	ACT/360					0.00	0.00	21,535.07
CNE000000RB8	(195,100)	7.354775	1.739795	(339,434.00)	(339,434.00)	22,436.54	(1,687.916400)	1	(110.32)	(901.47)	100.00	0.00	0.00	0.00	21,535.07
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(20)	CNY	0.653997	(303,849.05)	(13.08)		4.330000	ACT/360					15,102.40	0.00	14,969.24
CNE000001GL8	(451,010)	7.354775	0.686905	(309,801.02)	(13.74)	0.66	(624.993900)	1	(15.49)	(133.81)	100.00	0.00	(157.55)	0.00	14,969.24
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	0	CNY	1.369179	0.00	0.00		0.000000	ACT/360					6,969.52	0.00	6,891.97
CNE000000TM1	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(77.55)	100.00	0.00	(77.55)	0.00	6,891.97
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN															
TOP_n.BK	(407,100)	THB	0.733022	(293,384.35)	(298,413.22)		4.330000	ACT/360					0.00	0.00	39,942.08
TH0796010R11	(407,100)	34.787500	0.832451	(338,890.91)	(338,890.91)	40,477.69	(1,024.459500)	1	(42.73)	(535.61)	100.00	0.00	0.00	0.00	39,942.08
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(14,500)	CNY	4.561662	0.00	(66,144.10)		4.330000	ACT/360					1,216.67	0.00	4,196.33
CNE100003LT6	0	7.354775	4.770375	0.00	(69,170.43)	3,026.33	(1,725.000000)	1	0.00	(46.66)	100.00	0.00	(46.66)	0.00	4,196.33
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	(131,700)	CNY	0.334477	(63,848.22)	(44,050.57)		4.330000	ACT/360					1,490.55	0.00	4,732.52
CNE000000ZV9	(186,900)	7.354775	0.359157	(67,126.44)	(47,300.98)	3,250.41	(490.609900)	1	(0.63)	(8.44)	100.00	0.00	(2.87)	0.00	4,732.52
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.760112	(46,324.96)	(46,369.88)		4.330000	ACT/360					0.00	0.00	2,660.79
CNE000000S27	(16,800)	7.354775	2.926537	(49,165.82)	(49,165.82)	2,795.94	(1,781.398800)	1	(17.01)	(135.15)	100.00	0.00	0.00	0.00	2,660.79
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.010228	(35,704.04)	(35,054.91)		4.330000	ACT/360					0.00	0.00	3,030.52
CNE000000H87	(34,700)	7.354775	1.100687	(38,193.84)	(38,193.84)	3,138.93	(1,786.239100)	1	(13.12)	(108.41)	100.00	0.00	0.00	0.00	3,030.52

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(574,600)	CNY	1.617996	(952,531.08)	(929,700.77)		4.330000	ACT/360					0.00	0.00	3,810.43
CNE1000012X7	(574,600)	7.354775	1.628173	(935,548.13)	(935,548.13)	5,847.36	(1,719.461300)	1	(342.43)	(2,036.93)	100.00	0.00	0.00	0.00	3,814.34
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	2.981736	0.00	0.00		0.000000	ACT/360					978.36	0.00	974.12
CNE1000041X6	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.24)	100.00	0.00	(4.24)	0.00	974.12
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000727.ZK	(629,685)	CNY	0.350793	(69,544.32)	(220,888.78)		4.330000	ACT/360					0.00	0.00	11,624.88
CNE0000002J9	(194,285)	7.354775	0.369543	(73,758.55)	(232,695.39)	11,806.61	(1,622.586600)	1	(22.47)	(181.73)	100.00	0.00	0.00	0.00	11,624.88
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(26,000)	TWD	4.227691	(114,834.72)	(109,919.98)		4.330000	ACT/360					0.00	0.00	7,420.81
TW0003037008	(26,000)	33.115000	4.510651	(117,276.93)	(117,276.93)	7,356.95	(150.000000)	1	9.32	63.86	100.00	0.00	0.00	0.00	7,420.81
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.046351	(219.68)	(210.41)		4.330000	ACT/360					0.00	0.00	26.24
CNE1000059G3	(52)	7.354775	4.569353	(237.61)	(237.61)	27.20	(2,350.000000)	1	(0.11)	(0.96)	100.00	0.00	0.00	0.00	26.24
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	0	CNY	2.243440	0.00	0.00		0.000000	ACT/360					123.45	0.00	122.85
CNE100003JR4	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.59)	100.00	0.00	(0.59)	0.00	122.85
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
002439.ZK	(460,900)	CNY	1.903525	(790,768.28)	(877,334.79)		4.330000	ACT/360					0.00	0.00	104,255.90
CNE100000QJ2	(406,300)	7.354775	2.132936	(877,772.55)	(983,070.25)	105,735.46	(1,280.057800)	1	(175.60)	(1,479.56)	100.00	0.00	0.00	0.00	104,255.90
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(34,466)	CNY	6.590276	(214,169.52)	(227,140.47)		4.330000	ACT/360					0.00	0.00	17,815.40
CNE100004413	(32,566)	7.354775	7.125227	(233,089.44)	(245,578.08)	18,437.61	(1,775.668600)	1	(77.60)	(622.22)	100.00	0.00	0.00	0.00	17,815.40
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	0	CNY	2.746515	0.00	0.00		0.000000	ACT/360					(1,093.32)	0.00	(1,113.34)
CNE000000BW8	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.02)	100.00	0.00	(20.02)	0.00	(1,113.34)
WALSIN LIHWA CORPORATION CMN															
1605.TW	(189,000)	TWD	0.662842	(126,504.88)	(125,277.06)		4.330000	ACT/360					0.00	0.00	11,315.20
TW0001605004	(189,000)	33.115000	0.722561	(136,564.03)	(136,564.03)	11,286.96	(375.000000)	1	3.25	28.23	100.00	0.00	0.00	0.00	11,315.20
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002739.ZK	(72,303)	CNY	1.431723	(109,919.79)	(103,517.86)		4.330000	ACT/360					0.00	0.00	14,095.93
CNE100001WW1	(72,303)	7.354775	1.631433	(117,957.51)	(117,957.51)	14,439.64	(2,173.527000)	1	(52.18)	(343.71)	100.00	0.00	0.00	0.00	14,095.93
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	0	CNY	9.067579	(296,102.02)	0.00		4.330000	ACT/360					26,462.09	0.00	26,383.56
CNE0000016J9	(31,900)	7.354775	0.000000	(310,823.20)	0.00	0.00	(526.410600)	1	(5.91)	(78.53)	100.00	0.00	(86.34)	0.00	26,383.16

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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.)															
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000338.ZK	(259,000)	CNY	1.889929	0.00	(489,491.52)		4.330000	ACT/360					0.00	0.00	17,172.34
CNE100000D4	0	7.354775	1.956231	0.00	(506,663.86)	17,172.34	(775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	17,172.34
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	(76,600)	THB	0.148042	(16,571.73)	(11,339.99)		4.330000	ACT/360					520.86	0.00	1,299.24
TH3871010R19	(109,500)	34.787500	0.159296	(17,534.35)	(12,202.08)	862.09	(2,034.817300)	1	(7.26)	(83.70)	100.00	0.00	(41.72)	0.00	1,299.24
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	0	CNY	5.101448	0.00	0.00		0.000000	ACT/360					411.50	0.00	404.25
CNE1000047Z8	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.25)	100.00	0.00	(7.25)	0.00	404.25
WISTRON NEWEB CORPORATION CMN															
6285.TW	(40,000)	TWD	3.714329	(153,598.64)	(148,573.15)		4.330000	ACT/360					0.00	0.00	19,143.83
TW0006285000	(40,000)	33.115000	4.192073	(167,682.92)	(167,682.92)	19,109.77	(378.750000)	1	4.01	34.07	100.00	0.00	0.00	0.00	19,143.83
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	73.229654	(158,759.07)	(146,459.31)		4.330000	ACT/360					0.00	0.00	13,396.41
TW0006669005	(2,000)	33.115000	79.878049	(159,756.10)	(159,756.10)	13,296.79	(225.000000)	1	9.29	99.62	100.00	0.00	0.00	0.00	13,396.41
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.050430	(23,440.48)	(22,554.73)		4.330000	ACT/360					0.00	0.00	1,600.27
TW0003702007	(11,000)	33.115000	2.194481	(24,139.30)	(24,139.30)	1,584.56	(100.000000)	1	2.25	15.71	100.00	0.00	0.00	0.00	1,600.27
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.336856	(23,479.95)	(23,357.99)		4.330000	ACT/360					0.00	0.00	149.50
TW0003036000	(7,000)	33.115000	3.359368	(23,515.58)	(23,515.58)	157.58	(539.285700)	1	(0.69)	(8.08)	100.00	0.00	0.00	0.00	149.50
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(8,772)	CNY	2.599672	(23,782.32)	(22,804.32)		4.330000	ACT/360					0.00	0.00	4,630.36
CNE100003F35	(8,772)	7.354775	3.136821	(27,516.19)	(27,516.19)	4,711.87	(1,967.020000)	1	(9.68)	(81.51)	100.00	0.00	0.00	0.00	4,630.36
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	(12,200)	CNY	1.123080	(14,794.62)	(13,701.57)		4.330000	ACT/360					20.71	0.00	3,694.11
CNE000000024	(12,200)	7.354775	1.428435	(17,426.91)	(17,426.91)	3,725.33	(1,950.000000)	1	(5.92)	(51.93)	100.00	0.00	(0.23)	0.00	3,694.11
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	(22,300)	CNY	1.161150	0.00	(25,893.65)		4.330000	ACT/360					8.70	0.00	935.92
CNE000000V71	0	7.354775	1.202793	0.00	(26,822.29)	928.63	(1,750.000000)	0	0.00	(1.42)	100.00	0.00	(1.42)	0.00	935.92
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(36,600)	CNY	0.935447	(34,022.66)	(34,237.35)		4.330000	ACT/360					362.24	0.00	3,227.44
CNE100000RK8	(36,600)	7.354775	1.014653	(37,136.30)	(37,136.30)	2,898.95	(871.243100)	1	(3.77)	(33.75)	100.00	0.00	(1.55)	0.00	3,227.44
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(8,900)	CNY	7.847963	(69,856.41)	(69,846.87)		4.330000	ACT/360					7,074.27	0.00	15,112.46
CNE100002DN8	(8,900)	7.354775	8.780914	(78,150.13)	(78,150.13)	8,303.27	(1,725.000000)	1	(24.07)	(265.07)	100.00	0.00	(66.15)	0.00	15,112.46

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 13, 2025
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Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(101,600)	CNY	1.196502	(124,313.90)	(121,564.56)		4.330000	ACT/360					592.63	0.00	3,087.07
CNE000001FD7	(101,600)	7.354775	1.224050	(124,363.48)	(124,363.48)	2,798.91	(1,610.605300)	1	(40.66)	(304.48)	100.00	0.00	(29.45)	0.00	3,087.07
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(62,600)	CNY	2.497697	(159,409.59)	(156,355.84)		4.330000	ACT/360					4,464.93	0.00	18,845.65
CNE100001ZF9	(62,600)	7.354775	2.733964	(171,146.15)	(171,146.15)	14,790.31	(1,475.000000)	1	(44.73)	(409.59)	100.00	0.00	(47.32)	0.00	18,845.65
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603185.SH	(9,900)	CNY	2.025895	0.00	(20,056.36)		4.326879	ACT/360					0.00	0.00	164.71
CNE100003JF9	0	7.354775	2.042532	0.00	(20,221.06)	164.71	(1,825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	164.71
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(1,113,700)	CNY	0.984394	(1,246,861.39)	(1,096,320.15)		4.330000	ACT/360					27,773.26	0.00	94,666.84
CNE000000FH0	(1,233,000)	7.354775	1.044635	(1,290,859.91)	(1,163,410.29)	67,090.14	(525.000000)	1	(26.57)	(196.56)	100.00	0.00	(53.05)	0.00	94,666.84
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	5.272765	(67,672.60)	(66,204.84)		4.330000	ACT/360					0.00	0.00	3,059.84
CNE100003N19	(12,556)	7.354775	5.526644	(69,392.55)	(69,392.55)	3,187.71	(1,469.289500)	1	(19.27)	(127.87)	100.00	0.00	0.00	0.00	3,059.84
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	2.983096	(143,498.39)	(141,995.37)		4.330000	ACT/360					0.00	0.00	19,610.70
CNE100003QF4	(47,600)	7.354775	3.404482	(162,053.34)	(162,053.34)	20,057.97	(1,821.848700)	1	(53.13)	(447.28)	100.00	0.00	0.00	0.00	19,610.70
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(16,070)	CNY	3.688760	(63,034.19)	(59,278.37)		4.330000	ACT/360					0.00	0.00	3,869.80
CNE100000K31	(16,070)	7.354775	3.937066	(63,268.65)	(63,268.65)	3,990.28	(1,316.723700)	1	(15.45)	(120.47)	100.00	0.00	0.00	0.00	3,869.80
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	0.984394	0.00	0.00		0.000000	ACT/360					325.15	0.00	285.48
CNE000000YL3	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(39.66)	100.00	0.00	(57.48)	0.00	285.48
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(105,764)	CNY	0.652637	(59,435.60)	(69,025.52)		4.330000	ACT/360					0.00	0.00	4,701.04
CNE000000016	(85,964)	7.354775	0.697374	(60,312.41)	(73,757.06)	4,731.53	(981.381700)	1	(8.95)	(30.49)	100.00	0.00	0.00	0.00	4,701.04
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(115,600)	CNY	2.758752	(298,169.42)	(318,911.73)		4.330000	ACT/360					0.00	0.00	6,961.17
CNE1000031H0	(114,700)	7.354775	2.822764	(323,922.34)	(326,311.46)	7,399.74	(1,112.794200)	1	(53.21)	(438.57)	100.00	0.00	0.00	0.00	6,961.17
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	(6,500)	CNY	1.075492	(53,417.55)	(6,990.70)		4.330000	ACT/360					(57.97)	0.00	602.07
CNE000000800	(44,600)	7.354775	0.000000	(53,712.20)	(7,819.70)	829.00	(1,531.390100)	1	(16.26)	(168.96)	100.00	0.00	(168.96)	0.00	602.07
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(277,452)	CNY	1.623435	(482,776.46)	(450,425.32)		4.330000	ACT/360					(1,199.90)	0.00	(25,629.45)
CNE100002RH0	(302,400)	7.354775	1.537432	(464,482.89)	(426,563.65)	(23,861.67)	(1,042.741400)	1	(83.97)	(567.88)	100.00	0.00	(60.97)	0.00	(25,629.45)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 13, 2025
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600581.SH	(82,100)	CNY	0.387503	(26,681.52)	(31,814.03)		4.330000	ACT/360					0.00	0.00	2,062.87
CNE000001C65	(67,600)	7.354775	0.413582	(28,291.12)	(33,955.10)	2,141.08	(1,764.201100)	1	(9.67)	(78.21)	100.00	0.00	0.00	0.00	2,062.87
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600509.SH	(13,400)	CNY	0.799481	0.00	(10,713.04)		4.326879	ACT/360					0.00	0.00	(52.93)
CNE0000019W6	0	7.354775	0.795531	0.00	(10,660.11)	(52.93)	(1,525.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(52.93)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(46,109)	CNY	0.481320	(22,843.00)	(22,193.18)		4.330000	ACT/360					0.00	0.00	1,915.73
CNE000000QG9	(46,109)	7.354775	0.524397	(24,179.42)	(24,179.42)	1,986.24	(1,825.000000)	1	(8.67)	(70.50)	100.00	0.00	0.00	0.00	1,915.73
YAGEO CORP CMN															
2327.TW	(8,000)	TWD	15.582063	(131,621.29)	(124,656.50)		4.330000	ACT/360					0.00	0.00	13,664.53
TW0002327004	(8,000)	33.115000	17.285650	(138,285.20)	(138,285.20)	13,628.70	(250.000000)	1	7.49	35.83	100.00	0.00	0.00	0.00	13,664.53
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(32,400)	CNY	2.168659	(70,379.18)	(70,264.56)		4.330000	ACT/360					127.11	0.00	4,407.30
CNE100002Z65	(32,400)	7.354775	2.306526	(74,731.44)	(74,731.44)	4,466.89	(1,604.706700)	1	(22.38)	(186.69)	100.00	0.00	(2.80)	0.00	4,407.30
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(51,035)	CNY	5.030745	(256,043.46)	(256,744.09)		4.330000	ACT/360					0.00	0.00	202.30
CNE100000L55	(50,735)	7.354775	5.045450	(255,989.55)	(257,494.52)	750.43	(1,408.682300)	1	(69.40)	(548.14)	100.00	0.00	0.00	0.00	202.30
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605198.SH	(7,800)	CNY	3.752664	0.00	(29,270.78)		4.330000	ACT/360					0.00	0.00	(66.11)
CNE1000044H3	0	7.354775	3.744189	0.00	(29,204.67)	(66.11)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(66.11)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002254.ZK	(300,685)	CNY	1.176107	(343,710.10)	(353,637.64)		4.330000	ACT/360					10,916.01	0.00	30,292.00
CNE100000C56	(288,285)	7.354775	1.243592	(359,170.37)	(373,929.48)	20,291.84	(1,864.557200)	1	(134.82)	(915.86)	100.00	0.00	(164.56)	0.00	30,292.00
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601933.SH	0	CNY	0.768208	0.00	0.00		0.000000	ACT/360					369.10	0.00	348.42
CNE100000XX9	0	7.354775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.68)	100.00	0.00	(20.68)	0.00	348.42
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600588.SH	(164,500)	CNY	1.346064	(220,978.11)	(221,427.58)		4.330000	ACT/360					0.00	0.00	17,780.12
CNE0000017Y6	(164,500)	7.354775	1.457350	(239,734.15)	(239,734.15)	18,306.57	(1,525.000000)	1	(64.77)	(526.46)	100.00	0.00	0.00	0.00	17,780.12
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002489.ZK	(132,800)	CNY	0.403819	(55,669.23)	(53,627.20)		4.330000	ACT/360					528.48	0.00	5,529.48
CNE100000VP9	(132,800)	7.354775	0.442460	(58,758.69)	(58,758.69)	5,131.49	(1,405.572200)	1	(14.67)	(130.49)	100.00	0.00	(9.03)	0.00	5,529.48
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600177.SH	(167,500)	CNY	1.091808	(191,268.42)	(182,877.79)		4.330000	ACT/360					0.00	0.00	20,020.00
CNE000000XR2	(167,500)	7.354775	1.214669	(203,457.03)	(203,457.03)	20,579.24	(1,747.134300)	1	(68.35)	(559.25)	100.00	0.00	0.00	0.00	20,020.00

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000538.ZK	(39,000)	CNY	7.634496	(305,581.57)	(297,745.34)		4.330000	ACT/360					0.00	0.00	21,294.83
CNE0000008X7	(39,000)	7.354775	8.186871	(319,287.97)	(319,287.97)	21,542.63	(809.487100)	1	(30.31)	(247.79)	100.00	0.00	0.00	0.00	21,294.83
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
000878.ZK	(3,700)	CNY	1.706374	(6,108.42)	(6,313.59)		4.330000	ACT/360					0.00	0.00	(163.06)
CNE000000W13	(3,700)	7.354775	1.664687	(6,159.34)	(6,159.34)	(154.24)	(1,075.000000)	1	(1.08)	(8.82)	100.00	0.00	0.00	0.00	(163.06)
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
000948.ZK	(16,200)	CNY	2.099316	(27,849.58)	(34,008.93)		4.330000	ACT/360					0.00	0.00	2,433.52
CNE0000010M6	(13,100)	7.354775	2.253462	(29,929.26)	(36,506.08)	2,497.16	(1,470.992300)	1	(7.78)	(63.64)	100.00	0.00	0.00	0.00	2,433.52
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002059.ZK	(429,251)	CNY	0.677111	(307,578.49)	(290,650.63)		4.330000	ACT/360					1,213.87	0.00	21,232.20
CNE000001NB5	(442,251)	7.354775	0.725804	(321,435.27)	(311,552.02)	20,901.39	(1,898.778600)	1	(123.57)	(883.06)	100.00	0.00	(49.73)	0.00	21,232.20
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
601877.SH	(50,500)	CNY	2.834893	(149,285.47)	(143,162.10)		4.330000	ACT/360					0.00	0.00	18,401.42
CNE100000KD8	(50,500)	7.354775	3.196908	(161,443.85)	(161,443.85)	18,281.76	(105.544500)	1	15.04	119.66	100.00	0.00	0.00	0.00	18,401.42
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300401.ZK	(19,087)	CNY	1.955192	(43,678.03)	(37,318.76)		4.330000	ACT/360					149.45	0.00	882.12
CNE100001XX7	(22,600)	7.354775	2.001994	(45,245.06)	(38,212.06)	893.30	(2,072.676900)	1	(19.71)	(160.63)	100.00	0.00	(28.07)	0.00	882.12
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002203.ZK	(21,900)	CNY	1.468434	(32,787.10)	(32,158.70)		4.330000	ACT/360					0.00	0.00	(57.31)
CNE1000008X5	(21,900)	7.354775	1.468038	(32,150.03)	(32,150.03)	(8.67)	(1,100.000000)	1	(6.15)	(48.65)	100.00	0.00	0.00	0.00	(57.31)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(134,900)	CNY	0.326319	(44,982.54)	(44,020.38)		4.330000	ACT/360					0.00	0.00	3,176.00
CNE000001G79	(134,900)	7.354775	0.350963	(47,344.91)	(47,344.91)	3,324.53	(1,903.650800)	1	(18.09)	(148.53)	100.00	0.00	0.00	0.00	3,176.00
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(55,061)	CNY	3.877753	(211,703.93)	(213,512.95)		4.330000	ACT/360					2,516.90	0.00	8,464.19
CNE100001VW3	(55,061)	7.354775	3.995794	(220,012.41)	(220,012.41)	6,499.46	(1,502.252500)	1	(61.88)	(552.17)	100.00	0.00	(50.69)	0.00	8,464.19
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(13,400)	CNY	2.170019	(28,633.25)	(29,078.25)		4.330000	ACT/360					603.71	0.00	1,620.32
CNE000001JL2	(13,400)	7.354775	2.253267	(30,193.78)	(30,193.78)	1,115.53	(1,876.679100)	1	(11.29)	(98.92)	100.00	0.00	(8.36)	0.00	1,620.32
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	(19,100)	CNY	3.344766	(63,221.27)	(63,885.03)		4.330000	ACT/360					0.00	0.00	(1,506.68)
CNE000000WQ6	(19,100)	7.354775	3.271766	(62,490.73)	(62,490.73)	(1,394.29)	(1,349.738200)	1	(16.19)	(112.39)	100.00	0.00	0.00	0.00	(1,506.68)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.180896	(6,669.71)	0.00		4.330000	ACT/360					(145.85)	0.00	(156.86)
CNE100003K12	(2,700)	7.354775	0.000000	(6,159.76)	0.00	0.00	(2,000.000000)	1	(2.96)	(11.01)	100.00	0.00	(11.53)	0.00	(156.86)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300068.ZK	(7,800)	CNY	2.131948	(17,824.26)	(16,629.20)		4.330000	ACT/360					0.00	0.00	833.24
CNE100000NC4	(7,800)	7.354775	2.242678	(17,492.89)	(17,492.89)	863.69	(1,978.846100)	1	(7.69)	(30.46)	100.00	0.00	0.00	0.00	833.13
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(21,526)	CNY	3.812489	(55,646.21)	(82,067.64)		4.330000	ACT/360					1,433.77	0.00	4,215.97
CNE100003RM8	(14,371)	7.354775	3.944661	(57,251.90)	(84,912.78)	2,845.13	(525.511400)	1	(1.24)	(62.94)	100.00	0.00	(29.13)	0.00	4,210.40
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002050.ZK	(118,600)	CNY	3.535118	0.00	(419,265.04)		4.326879	ACT/360					0.00	0.00	9,663.77
CNE000001M22	0	7.354775	3.616600	0.00	(428,928.80)	9,663.77	(875.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	9,663.77
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(489,400)	CNY	2.596952	(1,264,231.29)	(1,270,948.47)		4.330000	ACT/360					0.00	0.00	(15,874.73)
CNE100001B07	(489,400)	7.354775	2.563134	(1,254,397.56)	(1,254,397.56)	(16,550.91)	(149.749600)	1	98.29	676.18	100.00	0.00	0.00	0.00	(15,874.73)
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	0	CNY	0.352152	(30,432.56)	0.00		4.330000	ACT/360					(697.69)	0.00	(757.44)
CNE0000010Q7	(86,000)	7.354775	0.000000	(29,947.95)	0.00	0.00	(1,343.139500)	1	(7.75)	(59.75)	100.00	0.00	(60.07)	0.00	(757.44)
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600576.SH	0	CNY	1.019746	(10,177.48)	0.00		4.330000	ACT/360					(67.50)	0.00	(80.87)
CNE000001DJ9	(10,300)	7.354775	0.000000	(10,047.87)	0.00	0.00	(1,625.000000)	1	(3.39)	(13.37)	100.00	0.00	(13.37)	0.00	(80.87)
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	(25,000)	CNY	2.176817	(54,372.97)	(54,420.43)		4.330000	ACT/360					0.00	0.00	2,347.27
CNE1000034X1	(25,000)	7.354775	2.275117	(56,877.93)	(56,877.93)	2,457.50	(1,341.800000)	1	(13.42)	(110.22)	100.00	0.00	0.00	0.00	2,347.27
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	0	CNY	7.614101	(6,967.36)	0.00		4.330000	ACT/360					(129.52)	0.00	(152.37)
CNE1000049C3	(800)	7.354775	0.000000	(6,282.93)	0.00	0.00	(1,915.625000)	1	(2.95)	(22.85)	100.00	0.00	(25.53)	0.00	(152.37)
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600023.SH	(1,107,700)	CNY	0.698866	(808,078.23)	(774,133.54)		4.330000	ACT/360					18.72	0.00	82,180.50
CNE100001SP3	(1,107,700)	7.354775	0.772939	(856,184.53)	(856,184.53)	82,050.99	(393.107300)	1	14.74	110.78	100.00	0.00	0.02	0.00	82,180.50
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(22,300)	CNY	2.915113	(61,490.87)	(65,007.02)		4.330000	ACT/360					0.00	0.00	(820.35)
CNE000000F14	(22,300)	7.354775	2.885548	(64,347.72)	(64,347.72)	(659.30)	(1,577.242100)	1	(19.20)	(161.05)	100.00	0.00	0.00	0.00	(820.35)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	0	CNY	15.065043	(511,595.56)	0.00		4.330000	ACT/360					44,069.02	0.00	43,624.98
CNE100001CY9	(30,260)	7.354775	0.000000	(515,542.17)	0.00	0.00	(1,106.229300)	1	(95.20)	(444.04)	100.00	0.00	(560.58)	0.00	43,624.98
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(95,300)	CNY	2.790024	(243,168.50)	(265,889.30)		4.330000	ACT/360					0.00	0.00	(14,031.07)
CNE100002TK0	(88,800)	7.354775	2.650681	(234,772.46)	(252,609.87)	(13,279.43)	(1,843.412100)	1	(96.28)	(751.64)	100.00	0.00	0.00	0.00	(14,031.07)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(75,900)	CNY	1.165229	(89,356.08)	(88,440.91)		4.330000	ACT/360					333.09	0.00	7,390.56
CNE0000006B7	(75,900)	7.354775	1.260464	(95,669.22)	(95,669.22)	7,228.31	(1,247.760200)	1	(19.46)	(170.83)	100.00	0.00	(6.12)	0.00	7,390.56
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(58,100)	CNY	1.102685	(66,107.17)	(64,066.00)		4.330000	ACT/360					5.12	0.00	5,142.78
CNE000000F30	(58,100)	7.354775	1.192183	(69,265.83)	(69,265.83)	5,199.83	(867.039500)	1	(7.59)	(62.18)	100.00	0.00	(0.05)	0.00	5,142.78
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(26,500)	CNY	0.724699	(19,800.88)	(19,204.53)		4.330000	ACT/360					0.00	0.00	1,037.04
CNE100001666	(26,500)	7.354775	0.766111	(20,301.94)	(20,301.94)	1,097.41	(1,800.000000)	1	(7.46)	(60.37)	100.00	0.00	0.00	0.00	1,037.04
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002758.ZK	(16,300)	CNY	1.132598	0.00	(18,461.34)		4.326879	ACT/360					0.00	0.00	311.92
CNE100002029	0	7.354775	1.151734	0.00	(18,773.26)	311.92	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	311.92
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(101,600)	CNY	0.898736	(95,966.48)	(91,311.56)		4.330000	ACT/360					0.00	0.00	7,780.83
CNE000001527	(101,600)	7.354775	0.977189	(99,282.40)	(99,282.40)	7,970.84	(1,450.000000)	1	(26.71)	(190.01)	100.00	0.00	0.00	0.00	7,780.83
TOTAL Short				(63,610,450.89)	(67,091,479.41)	3,548,319.09			(10,225.36)	(83,820.67)		(37,414.35)	715,150.74	(11,879.50)	4,142,234.81
				(66,009,071.98)	(70,639,798.50)								(11,022.97)	0.00	4,142,370.68
TOTAL USD			4,541,586.87		1,989,091.21				(19,686.74)	(161,680.24)		(22,278.29)	656,804.92	3,256.57	70,890.00
			4,560,057.60		2,391,047.61	(401,956.40)							(19,360.02)	0.00	70,980.48

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