

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 14, 2025
Run Date: Jan 15, 2025 01:14 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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Month to Date Accruals

Contract Currency	Total Equity Mark To Market	Total Dividend Accrued	Total Interest Accrued	Total Unsettled P&L	Total Unsettled Fee	Total Unsettled Financing	Total Mark to Market (Contract)	FX (Contract to Base)	Total Mark to Market (Base)	Long/Short	Current Notional (Base)	Gross Current Notional (Base)	Base CCY
AUD	(95,419.19)	13,975.84	9,529.73	127,515.38	0.00	(716.22)	55,601.76	0.618610	34,395.81	LONG	116,091,087.45	116,091,087.45	USD
HKD	(1,124,989.73)	(39,633.18)	(97,152.33)	351,368.98	0.00	(2,759.87)	(910,406.26)	0.128408	(116,903.10)	SHORT	(118,039,673.22)	118,039,673.22	USD
JPY	(7,897,659.77)	(2,266,337.99)	(746,030.24)	29,479,111.58	0.00	(67,697.14)	18,569,083.58	0.006331	117,552.63				
NZD	128,962.94	0.00	1,850.20	0.00	0.00	0.00	130,813.14	0.559780	73,226.58				
SGD	(74,381.90)	0.00	(2,349.65)	38,330.61	0.00	(1,008.30)	(38,400.94)	0.731716	(28,098.59)				
USD	22,296.94	(22,319.95)	(181,783.45)	720,785.45	0.00	(24,449.16)	538,978.99	1.000000	538,978.99				
GRAND TOTAL									619,152.32			234,130,760.67	

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	29.020000	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	6.880000	0.00	0.00	0.00	0.000000	ACT/365					(386.48)	0.00	(408.14)
AU000000APA1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(21.66)	100.00	0.00	(21.66)	0.00	(408.14)
ASX LIMITED CMN ORDINARY FULLY PAID															
ASX.AX	0	AUD	64.490000	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	44,650	AUD	40.160000	2,392,743.68	1,793,144.00		4.335974	ACT/365					12,118.31	0.00	66,556.94
AU000000BHP4	60,301	1.000000	38.897637	2,347,230.04	1,736,779.47	56,364.53	25.000000	1	(295.23)	(1,925.90)	100.00	0.00	(570.16)	0.00	66,556.94
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	2,111	AUD	151.960000	0.00	320,787.56		4.335974	ACT/365					39,389.93	0.00	37,591.93
AU000000CBA7	0	1.000000	152.324779	0.00	321,557.61	(770.05)	25.000000	0	0.00	(1,027.95)	100.00	0.00	(1,027.95)	0.00	37,591.93
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	22,112	AUD	34.650000	544,974.15	766,180.80		4.335974	ACT/365					578.30	0.00	15,416.94
AU000000CPU5	16,205	1.000000	33.970443	549,809.23	751,154.43	15,026.37	25.000000	1	(69.05)	(187.73)	100.00	0.00	(8.51)	0.00	15,416.94
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	45,314	AUD	18.500000	820,405.08	838,309.00		4.335974	ACT/365					941.42	0.00	34,673.74
AU000000FMG4	45,756	1.000000	17.742582	811,995.89	803,987.36	34,321.64	25.000000	1	(102.08)	(589.32)	100.00	0.00	(35.09)	0.00	34,673.74

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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	36.760000	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	7,122.08
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	0	AUD	225.280000	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	0	0.00	(400.27)	100.00	0.00	(400.27)	0.00	14,103.68
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
MPL.AX	28,167	AUD	3.790000	235,132.60	106,752.93		4.335974	ACT/365					(336.73)	0.00	(1,289.49)
AU000000MPL3	61,877	1.000000	3.812264	235,480.64	107,380.04	(627.11)	25.000000	1	(29.58)	(325.65)	100.00	0.00	(225.78)	0.00	(1,289.49)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	183,112	AUD	1.865000	353,458.05	341,503.88		4.335974	ACT/365					1,638.44	0.00	12,393.30
AU000000MGR9	189,015	1.000000	1.875411	354,478.38	343,410.25	(1,906.37)	25.000000	1	(44.53)	(771.31)	100.00	13,432.55	(261.21)	0.00	12,315.24
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	46,633	AUD	27.160000	1,394,745.80	1,266,552.28		4.335974	ACT/365					0.00	0.00	(75,545.88)
AU000000NWL7	45,910	1.000000	28.738618	1,320,431.39	1,340,167.98	(73,615.70)	25.000000	1	(166.41)	(1,930.19)	100.00	0.00	0.00	0.00	(75,545.88)
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	29,349	AUD	4.950000	242,175.05	145,277.55		4.335974	ACT/365					(2,865.65)	0.00	(2,980.34)
AU000000NHC7	49,933	1.000000	4.947092	249,056.57	145,192.21	85.34	25.000000	1	(31.25)	(200.02)	100.00	0.00	(102.17)	0.00	(2,980.34)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
PME.AX	1,230	AUD	254.000000	321,250.86	312,420.00		4.335974	ACT/365					5,010.37	0.00	4,393.27
AU000000PME8	1,197	1.000000	254.185399	304,033.12	312,648.04	(228.04)	25.000000	1	(38.32)	(389.07)	100.00	0.00	(113.23)	0.00	4,393.27
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	9.110000	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	236.380000	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	119.800000	92,136.96	0.00		4.335974	ACT/365					8,757.81	0.00	8,557.31
AU000000RIO1	774	1.000000	0.000000	89,170.13	0.00	0.00	25.000000	1	(11.22)	(200.50)	100.00	0.00	(200.50)	0.00	8,557.31
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
STO.AX	27,467	AUD	7.140000	599,789.41	196,114.38		4.335974	ACT/365					31,558.48	0.00	42,899.36
AU000000STO6	86,053	1.000000	6.690837	575,131.71	183,777.23	12,337.15	25.000000	1	(72.43)	(996.27)	100.00	0.00	(768.35)	0.00	42,899.36
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
SUN.AX	0	AUD	19.330000	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	52,776	AUD	29.030000	1,491,854.25	1,532,087.28		4.335974	ACT/365					0.00	0.00	(107,271.32)
AU000000TNE8	49,155	1.000000	31.023354	1,531,500.61	1,637,288.53	(105,201.25)	25.000000	1	(192.15)	(2,070.07)	100.00	0.00	0.00	0.00	(107,271.32)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.610000	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	33.430000	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	7,136	AUD	31.800000	0.00	226,924.80		4.335974	ACT/365					1,783.52	0.00	1,708.01
AU000000WBC1	0	1.000000	31.805877	0.00	226,966.74	(41.94)	25.000000	0	0.00	(33.57)	100.00	0.00	(33.57)	0.00	1,708.01
TOTAL Long				8,488,665.89	7,846,054.46	(64,255.43)			(1,052.25)	(12,270.73)		13,975.84	(4,969.72)	0.00	81,937.35
				8,368,317.71	7,910,309.89									0.00	81,856.13
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(80,544)	AUD	11.500000	(901,233.52)	(926,256.00)		4.335974	ACT/365					(214.29)	0.00	(15,733.82)
AU000000AGL7	(79,544)	1.000000	11.294894	(898,077.36)	(909,735.96)	(16,520.04)	(25.000000)	1	100.51	1,000.50	100.00	0.00	18.58	0.00	(15,733.82)
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(31,408)	AUD	29.600000	(899,151.72)	(929,676.80)		4.335974	ACT/365					(311.28)	0.00	(38,811.29)
AU00000088338	(31,091)	1.000000	28.339617	(880,755.20)	(890,090.69)	(39,586.11)	(25.000000)	1	98.47	1,086.10	100.00	0.00	6.78	0.00	(38,811.29)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(38,074)	AUD	34.090000	(1,170,079.68)	(1,297,942.66)		4.335974	ACT/365					0.00	0.00	(8,365.18)
AU000000ANN9	(34,536)	1.000000	33.835156	(1,168,480.43)	(1,288,239.75)	(9,702.91)	(25.000000)	1	130.79	1,337.74	100.00	0.00	0.00	0.00	(8,365.18)
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(21,990)	AUD	2.570000	(61,132.20)	(56,514.30)		4.335974	ACT/365					0.00	0.00	4,556.24
AU000000APX3	(21,990)	1.000000	2.778104	(61,090.50)	(61,090.50)	4,576.20	(538.810800)	1	(1.77)	(19.96)	100.00	0.00	0.00	0.00	4,556.24
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	(5,381)	AUD	70.670000	(217,970.48)	(380,275.27)		4.335974	ACT/365					(1,598.64)	0.00	(1,821.04)
AU000000ALL7	(3,032)	1.000000	70.602259	(213,568.84)	(379,910.75)	(364.52)	(25.000000)	1	23.88	142.12	100.00	0.00	31.96	0.00	(1,821.04)
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID															
AZJ.AX	(4,554)	AUD	3.260000	0.00	(14,846.04)		4.335974	ACT/365					0.00	0.00	(21.08)
AU000000AZJ1	0	1.000000	3.255371	0.00	(14,824.96)	(21.08)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(21.08)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
BGL.AX	(19,375)	AUD	1.075000	(20,369.59)	(20,828.13)		4.335974	ACT/365					217.52	0.00	1,187.64
AU0000019374	(19,037)	1.000000	1.123529	(21,408.71)	(21,768.37)	940.25	(25.000000)	1	2.40	29.88	100.00	0.00	1.40	0.00	1,187.64

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
BXB.AX	(8,275)	AUD	18.990000	(152,344.71)	(157,142.25)		4.335974	ACT/365					0.00	0.00	3,329.74
AU000000BXB1	(7,854)	1.000000	19.390325	(152,344.71)	(160,454.94)	3,312.69	(25.000000)	1	17.05	17.05	100.00	0.00	0.00	0.00	3,329.74
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
BRG.AX	(14,750)	AUD	35.430000	(863,492.76)	(522,592.50)		4.335974	ACT/365					(1,927.83)	0.00	(1,283.17)
AU000000BRG2	(23,946)	1.000000	35.392571	(847,394.90)	(522,040.42)	(552.08)	(25.000000)	1	94.75	1,196.74	100.00	0.00	538.49	0.00	(1,283.17)
CAR GROUP LTD CMN ORDINARY FULLY PAID															
CAR.AX	(1,267)	AUD	38.520000	(47,791.24)	(48,804.84)		4.335974	ACT/365					0.00	0.00	(368.15)
AU000000CAR3	(1,267)	1.000000	38.208026	(48,409.57)	(48,409.57)	(395.27)	(25.000000)	1	5.42	27.12	100.00	0.00	0.00	0.00	(368.15)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	3.820000	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	(662)	AUD	299.460000	(174,394.80)	(198,242.52)		4.335974	ACT/365					(2,411.66)	0.00	(2,143.00)
AU000000COH5	(579)	1.000000	299.714722	(173,481.94)	(198,411.15)	168.63	(25.000000)	1	19.41	100.04	100.00	0.00	34.25	0.00	(2,143.00)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	151.960000	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	279.640000	(137,057.76)	(134,227.20)		4.335974	ACT/365					(10,056.37)	0.00	(6,709.57)
AU000000CSL8	(480)	1.000000	285.536996	(137,057.76)	(137,057.76)	2,830.56	(25.000000)	1	15.34	516.24	100.00	0.00	500.90	0.00	(6,709.57)
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
DEG.AX	(27,039)	AUD	1.980000	(52,320.46)	(53,537.22)		4.335974	ACT/365					(141.21)	0.00	(5,868.80)
AU000000DEG6	(27,039)	1.000000	1.765751	(47,744.15)	(47,744.15)	(5,793.07)	(25.000000)	1	5.31	65.48	100.00	0.00	1.94	0.00	(5,868.80)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	(363)	AUD	29.320000	(10,537.89)	(11,229.56)		4.335974	ACT/365					(12.84)	0.00	14.18
AU000000DMP0	(363)	1.000000	29.359837	(10,664.08)	(11,244.82)	15.26	(25.000000)	1	1.19	11.76	100.00	0.00	1.42	0.00	14.18
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	(262,512)	AUD	0.715000	(199,106.55)	(187,696.08)		4.335974	ACT/365					0.00	0.00	11,842.79
AU000000DRO2	(260,270)	1.000000	0.762480	(198,550.01)	(200,160.22)	12,464.14	(1,403.107700)	1	(52.95)	(621.36)	100.00	0.00	0.00	0.00	11,842.79
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
EDV.AX	(38,632)	AUD	4.190000	(172,794.32)	(161,868.08)		4.335974	ACT/365					1,593.58	0.00	1,414.53
AU0000154833	(42,248)	1.000000	4.178942	(176,641.67)	(161,440.87)	(427.21)	(25.000000)	1	19.80	248.17	100.00	0.00	108.82	0.00	1,414.53
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	(126,242)	AUD	2.760000	(336,893.76)	(348,427.92)		4.335974	ACT/365					0.00	0.00	(34,541.20)
AU000000GMD9	(123,858)	1.000000	2.483244	(306,941.54)	(313,489.70)	(34,938.22)	(25.000000)	1	34.16	397.01	100.00	0.00	0.00	0.00	(34,541.20)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
TLC.AX	(8,761)	AUD	4.850000	(72,982.62)	(42,490.85)		4.335974	ACT/365					3,383.26	0.00	5,128.10
AU0000219529	(15,017)	1.000000	5.036220	(75,611.76)	(44,122.32)	1,631.47	(25.000000)	1	8.48	113.37	100.00	0.00	83.69	0.00	5,128.10
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
LYC.AX	(10,857)	AUD	7.210000	(75,890.43)	(78,278.97)		4.335974	ACT/365					(275.12)	0.00	(8,377.29)
AU000000LYC6	(10,857)	1.000000	6.455162	(70,083.69)	(70,083.69)	(8,195.28)	(25.000000)	1	7.81	93.10	100.00	0.00	2.46	0.00	(8,377.29)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(6,190)	AUD	35.770000	(275,337.60)	(221,416.30)		4.335974	ACT/365					(3,172.38)	0.00	(11,403.28)
AU000000MIN4	(8,004)	1.000000	34.377517	(274,926.33)	(212,796.83)	(8,619.47)	(25.000000)	1	30.77	388.57	100.00	0.00	147.12	0.00	(11,403.28)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(26,612)	AUD	15.040000	(396,734.80)	(400,244.48)		4.335974	ACT/365					0.00	0.00	5,720.24
AU000000NXT8	(25,762)	1.000000	15.243364	(392,976.37)	(405,656.41)	5,411.93	(25.000000)	1	43.97	308.31	100.00	0.00	0.00	0.00	5,720.24
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	(6,805)	AUD	17.100000	(86,086.83)	(116,365.50)		4.335974	ACT/365					0.00	0.00	(2,867.65)
AU000000NST8	(5,189)	1.000000	16.677181	(86,086.83)	(113,488.22)	(2,877.28)	(25.000000)	1	9.64	9.64	100.00	0.00	0.00	0.00	(2,867.65)
ORICA LIMITED CMN ORDINARY FULLY PAID															
ORI.AX	(1,915)	AUD	16.890000	0.00	(32,344.35)		4.335974	ACT/365					0.00	0.00	17.99
AU000000ORI1	0	1.000000	16.899396	0.00	(32,362.34)	17.99	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	17.99
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
ORG.AX	(107,251)	AUD	11.240000	(809,216.72)	(1,205,501.24)		4.335974	ACT/365					(1,928.48)	0.00	(24,033.39)
AU000000ORG5	(73,034)	1.000000	11.025189	(798,385.49)	(1,182,462.57)	(23,038.67)	(25.000000)	1	89.30	933.77	100.00	0.00	105.68	0.00	(24,033.39)
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	0	AUD	2.390000	(488,256.20)	0.00		4.335974	ACT/365					14,730.27	0.00	15,756.27
AU000000ORA8	(200,105)	1.000000	0.000000	(492,085.98)	0.00	0.00	(25.000000)	1	55.11	1,025.99	100.00	0.00	1,025.99	0.00	15,756.27
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
PDN.AX	0	AUD	8.460000	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	(30,138)	AUD	2.200000	(101,372.91)	(66,303.60)		4.335974	ACT/365					30.05	0.00	677.69
AU000000PLS0	(46,289)	1.000000	2.218390	(102,337.09)	(66,857.85)	554.25	(50.000000)	1	10.77	93.39	100.00	0.00	40.34	0.00	677.69
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(15,449)	AUD	34.360000	(442,260.00)	(530,827.64)		4.335974	ACT/365					(84.57)	0.00	(916.72)
AU000000RHC8	(13,104)	1.000000	34.293237	(449,975.32)	(529,796.22)	(1,031.42)	(25.000000)	1	50.43	199.27	100.00	0.00	0.70	0.00	(916.72)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	119.800000	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

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SFR.AX	(39,402)	AUD	9.530000	(386,533.62)	(375,501.06)		4.335974	ACT/365					(64.69)	0.00	(9,409.47)
AU000000SFR8	(39,402)	1.000000	9.280054	(365,652.68)	(365,652.68)	(9,848.38)	(25.000000)	1	40.79	503.60	100.00	0.00	12.57	0.00	(9,409.47)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SCG.AX	(4,523)	AUD	3.560000	0.00	(16,101.89)		4.335974	ACT/365					0.00	0.00	(13.32)
AU000000SCG8	0	1.000000	3.557056	0.00	(16,088.56)	(13.32)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(13.32)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(50,342)	AUD	2.930000	(146,088.00)	(147,502.06)		4.335974	ACT/365					0.00	0.00	(11,417.73)
AU000000SIG5	(48,696)	1.000000	2.700345	(131,037.69)	(135,940.79)	(11,561.27)	(25.000000)	1	14.57	143.53	100.00	0.00	0.00	0.00	(11,417.73)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(32,653)	AUD	27.910000	(834,913.71)	(911,345.23)		4.335974	ACT/365					(3,886.72)	0.00	(14,066.80)
AU000000SHL7	(29,829)	1.000000	27.574475	(822,319.70)	(900,389.34)	(10,955.89)	(25.000000)	1	91.97	775.81	100.00	0.00	83.29	0.00	(14,066.80)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	0	AUD	3.420000	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	(34,154)	AUD	24.980000	(812,925.14)	(853,166.92)		4.335974	ACT/365					(127.28)	0.00	(12,207.21)
AU000000TLX2	(33,886)	1.000000	24.593466	(833,446.43)	(839,965.24)	(13,201.68)	(25.000000)	1	93.44	1,121.75	100.00	0.00	26.17	0.00	(12,207.21)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(199,745)	AUD	10.620000	(2,165,235.80)	(2,121,291.90)		4.335974	ACT/365					4,078.38	0.00	146,799.68
AU000000TWE9	(199,745)	1.000000	11.319169	(2,260,947.36)	(2,260,947.36)	139,655.46	(25.000000)	1	253.76	3,065.84	100.00	0.00	103.94	0.00	146,799.68
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID															
VNT.AX	(19,527)	AUD	3.660000	0.00	(71,468.82)		4.335974	ACT/365					0.00	0.00	(490.40)
AU0000184459	0	1.000000	3.634886	0.00	(70,978.42)	(490.40)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(490.40)
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
VEA.AX	(508,237)	AUD	2.730000	(1,340,097.05)	(1,387,487.01)		4.335974	ACT/365					(339.01)	0.00	(48,721.97)
AU0000016875	(505,697)	1.000000	2.631302	(1,330,474.59)	(1,337,324.98)	(50,162.03)	(25.000000)	1	148.87	1,779.07	100.00	0.00	7.16	0.00	(48,721.97)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	0	AUD	4.540000	(9,610.50)	0.00		4.335974	ACT/365					611.72	0.00	667.60
AU000000WEB7	(2,150)	1.000000	0.000000	(9,868.50)	0.00	0.00	(25.000000)	1	1.11	55.89	100.00	0.00	55.89	0.00	667.60
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID															
WHC.AX	(2,063)	AUD	6.450000	(12,366.74)	(13,306.35)		4.335974	ACT/365					0.00	0.00	(938.23)
AU000000WHC8	(2,063)	1.000000	5.994541	(12,366.74)	(12,366.74)	(939.61)	(25.000000)	1	1.38	1.38	100.00	0.00	0.00	0.00	(938.23)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	119.400000	(74,433.36)	0.00		4.335974	ACT/365					2,326.51	0.00	2,467.44
AU000000WTC3	(593)	1.000000	0.000000	(75,016.62)	0.00	0.00	(25.000000)	1	8.40	140.94	100.00	0.00	143.73	0.00	2,467.44

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID															
WDS.AX	0	AUD	25.910000	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	(84,191)	AUD	30.140000	(3,162,518.79)	(2,537,516.74)		4.335974	ACT/365					8,410.21	0.00	44,377.16
AU000000WOW2	(104,477)	1.000000	30.519268	(3,187,967.86)	(2,569,447.72)	31,930.98	(25.000000)	1	357.05	4,035.96	100.00	0.00	849.49	0.00	44,377.16
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(41,901)	AUD	14.150000	(293,896.12)	(592,899.15)		4.335974	ACT/365					(12.27)	0.00	(12,992.89)
AU000000WOR2	(21,266)	1.000000	13.833271	(291,803.71)	(579,627.91)	(13,271.24)	(25.000000)	1	32.65	290.62	100.00	0.00	0.65	0.00	(12,992.89)
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(255,341)	AUD	2.900000	(757,336.96)	(740,488.90)		4.335974	ACT/365					0.00	0.00	28,698.79
AU0000218307	(249,124)	1.000000	3.009003	(750,084.68)	(768,321.77)	27,832.87	(25.000000)	1	83.92	865.92	100.00	0.00	0.00	0.00	28,698.79
TOTAL Short				(18,160,765.34)	(17,911,956.32)	(31,163.77)			1,947.96	21,800.47		0.00	(16,972.29)	0.00	(26,335.59)
				(18,156,066.82)	(17,880,792.55)							0.00	4,253.50	0.00	(26,335.59)
TOTAL AUD				(9,672,099.45)	(10,065,901.86)	(95,419.19)			895.72	9,529.73		13,975.84	(716.22)	0.00	55,601.76
				(9,787,749.11)	(9,970,482.66)									0.00	55,520.55
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	0	HKD	52.750000	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	79.950000	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	24.350000	4,132,050.00	4,115,150.00		3.282610	ACT/365					0.00	0.00	(107,094.98)
HK2388011192	169,000	1.000000	24.950000	4,216,550.00	4,216,550.00	(101,400.00)	30.000000	1	(413.18)	(5,694.98)	100.00	0.00	0.00	0.00	(107,094.98)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	536,000	HKD	3.650000	1,913,520.00	1,956,400.00		3.282610	ACT/365					0.00	31,920.00	(94,162.82)
KYG126521064	536,000	1.000000	3.880000	2,079,680.00	2,079,680.00	(123,280.00)	30.000000	1	(202.76)	(2,802.82)	100.00	31,920.00	0.00	0.00	(94,238.60)
CHINA CINDA ASSET MANAGEMENT C'O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.120000	116,600.00	123,200.00		3.282610	ACT/365					0.00	0.00	(16,687.57)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(16,500.00)	30.000000	1	(13.52)	(187.57)	90.00	0.00	0.00	0.00	(16,687.57)
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	1,396,000	HKD	5.970000	8,250,360.00	8,334,120.00		3.282610	ACT/365					0.00	0.00	(85,164.92)
CNE1000002H1	1,396,000	1.000000	6.026039	8,412,350.72	8,412,350.72	(78,230.72)	30.000000	1	(824.37)	(6,934.20)	90.00	0.00	0.00	0.00	(85,164.92)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.170000	1,305,560.00	1,313,180.00		3.282610	ACT/365					0.00	0.00	(72,984.48)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(71,120.00)	30.000000	1	(135.23)	(1,864.48)	100.00	0.00	0.00	0.00	(72,984.48)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	6.790000	118,770.00	125,615.00		3.282610	ACT/365					0.00	0.00	(4,213.55)
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	(5,550.00)	30.000000	1	(12.77)	(176.59)	90.00	1,513.04	0.00	0.00	(4,217.14)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	12.260000	4,720.00	4,904.00		3.282610	ACT/365					0.00	0.00	(230.91)
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	(224.00)	30.000000	1	(0.50)	(6.91)	90.00	0.00	0.00	0.00	(230.91)
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	13.280000	2,698,600.00	2,735,680.00		3.282610	ACT/365					0.00	0.00	(292,473.45)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(288,400.00)	30.000000	1	(294.15)	(4,073.45)	90.00	0.00	0.00	0.00	(292,473.45)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	24.700000	4,800.00	4,940.00		3.282610	ACT/365					0.00	0.00	(106.80)
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	(100.00)	30.000000	1	(0.49)	(6.80)	100.00	0.00	0.00	0.00	(106.80)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	5.700000	5,620.00	5,700.00		3.282610	ACT/365					0.00	0.00	(748.67)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(740.00)	30.000000	1	(0.63)	(8.67)	90.00	0.00	0.00	0.00	(748.67)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	59,000	HKD	15.200000	749,700.00	896,800.00		3.282610	ACT/365					0.00	0.00	(75,175.73)
KYG210961051	49,000	1.000000	16.461941	818,630.10	971,254.50	(74,454.50)	30.000000	1	(79.79)	(721.23)	100.00	0.00	0.00	0.00	(75,175.73)
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	12.920000	6,502,400.00	6,563,360.00		3.282610	ACT/365					0.00	0.00	(476,837.06)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(467,360.00)	30.000000	1	(685.75)	(9,477.06)	100.00	0.00	0.00	0.00	(476,837.06)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	22.450000	4,370.00	4,490.00		3.282610	ACT/365					0.00	0.00	(556.78)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(550.00)	30.000000	1	(0.49)	(6.78)	90.00	0.00	0.00	0.00	(556.78)
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H															
0788.HK	1,678,000	HKD	1.090000	1,829,020.00	1,829,020.00		3.282610	ACT/365					0.00	0.00	(55,026.62)
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	(52,618.45)	30.000000	1	(184.26)	(2,408.17)	90.00	0.00	0.00	0.00	(55,026.62)
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	4.970000	4,230.00	4,473.00		3.282610	ACT/365					0.00	0.00	(294.41)
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	(288.00)	30.000000	1	(0.46)	(6.41)	90.00	0.00	0.00	0.00	(294.41)
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	20.600000	748,800.00	803,400.00		3.282610	ACT/365					0.00	0.00	(30,370.24)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(29,250.00)	30.000000	1	(81.04)	(1,120.24)	90.00	0.00	0.00	0.00	(30,370.24)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	53.500000	168,300.00	160,500.00		3.282610	ACT/365					0.00	0.00	(12,983.77)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(12,750.00)	30.000000	1	(16.96)	(233.77)	100.00	0.00	0.00	0.00	(12,983.77)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.840000	4,740.00	4,840.00		3.282610	ACT/365					0.00	0.00	(176.75)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(170.00)	30.000000	1	(0.49)	(6.75)	90.00	0.00	0.00	0.00	(176.75)
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	285,000	HKD	13.960000	3,921,600.00	3,978,600.00		3.282610	ACT/365					0.00	0.00	(197,136.60)
KYG3777B1032	285,000	1.000000	14.633943	4,170,673.65	4,170,673.65	(192,073.65)	30.000000	1	(407.32)	(5,062.95)	100.00	0.00	0.00	0.00	(197,136.60)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	10.560000	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	6.040000	528,880.00	531,520.00		3.282610	ACT/365					0.00	0.00	(16,716.74)
HK0101000591	88,000	1.000000	6.221791	547,517.59	547,517.59	(15,997.59)	30.000000	1	(53.59)	(719.14)	100.00	0.00	0.00	0.00	(16,716.74)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	400	HKD	281.600000	111,840.00	112,640.00		3.282610	ACT/365					(32,730.39)	0.00	(34,180.94)
HK0388045442	400	1.000000	283.740176	113,496.07	113,496.07	(856.07)	30.000000	1	(11.13)	(594.48)	100.00	0.00	(533.49)	0.00	(34,180.94)
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	6.400000	9,128.00	8,960.00		3.282610	ACT/365					0.00	0.00	366.42
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	378.00	30.000000	1	(0.85)	(11.58)	100.00	0.00	0.00	0.00	366.42
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	12.100000	1,182.00	1,210.00		3.282610	ACT/365					0.00	0.00	(71.73)
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	(70.00)	30.000000	1	(0.12)	(1.73)	100.00	0.00	0.00	0.00	(71.73)
JD.COM, INC. CMN															
9618.HK	150	HKD	135.900000	19,635.00	20,385.00		3.282610	ACT/365					0.00	0.00	(42.55)
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	(15.00)	30.000000	1	(2.00)	(27.55)	100.00	0.00	0.00	0.00	(42.55)
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	2.810000	2,700.00	2,810.00		3.282610	ACT/365					0.00	0.00	(624.60)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(620.00)	30.000000	1	(0.33)	(4.60)	90.00	0.00	0.00	0.00	(624.60)
KINGSOFT CORPORATION LTD CMN															
3888.HK	193,800	HKD	33.100000	6,224,250.00	6,414,780.00		3.282610	ACT/365					0.00	0.00	(108,063.29)
KYG5264Y1089	193,000	1.000000	33.613159	6,487,870.65	6,514,230.30	(99,450.30)	30.000000	1	(634.64)	(8,612.99)	100.00	0.00	0.00	0.00	(108,063.29)
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	10,000	HKD	7.530000	75,100.00	75,300.00		3.282610	ACT/365					0.00	0.00	(7,535.54)
BMG5320C1082	10,000	1.000000	8.274186	82,741.86	82,741.86	(7,441.86)	30.000000	1	(8.06)	(93.67)	100.00	0.00	0.00	0.00	(7,535.54)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	45.650000	47,500.00	45,650.00		3.282610	ACT/365					0.00	0.00	(1,463.72)
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	(1,400.00)	30.000000	1	(4.62)	(63.72)	100.00	0.00	0.00	0.00	(1,463.72)
MTR CORP LTD CMN															
0066.HK	73,500	HKD	24.200000	403,200.00	1,778,700.00		3.282610	ACT/365					0.00	0.00	(16,507.08)
HK0066009694	16,000	1.000000	24.422905	405,147.65	1,795,083.54	(16,383.54)	30.000000	1	(39.75)	(123.55)	100.00	0.00	0.00	0.00	(16,507.08)
NETEASE, INC. CMN															
9999.HK	300	HKD	148.800000	44,010.00	44,640.00		3.282610	ACT/365					0.00	0.00	3,063.84
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	3,120.00	30.000000	1	(4.10)	(56.16)	100.00	0.00	0.00	0.00	3,063.84
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	22.150000	1,772,370.00	1,856,170.00		3.282610	ACT/365					0.00	0.00	(124,173.20)
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	(121,510.00)	30.000000	1	(192.43)	(2,663.20)	90.00	0.00	0.00	0.00	(124,173.20)
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	108.900000	3,648,200.00	3,702,600.00		3.282610	ACT/365					0.00	0.00	(216,081.80)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(210,800.00)	30.000000	1	(381.93)	(5,281.80)	100.00	0.00	0.00	0.00	(216,081.80)
PEOPLE'S INSURANCE COMPANY (GR'UOP) OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.690000	4,027,980.00	4,140,180.00		3.282610	ACT/365					0.00	70,677.62	(137,131.65)
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	(201,960.00)	30.000000	1	(423.61)	(5,849.27)	90.00	70,677.62	0.00	0.00	(137,299.44)
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	13.240000	1,286.00	1,324.00		3.282610	ACT/365					0.00	0.00	(87.90)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	(86.00)	30.000000	1	(0.14)	(1.90)	90.00	0.00	0.00	0.00	(87.90)
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	12.000000	1,364,160.00	1,392,000.00		3.282610	ACT/365					0.00	0.00	(32,077.25)
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	(30,160.00)	30.000000	1	(139.11)	(1,917.25)	90.00	0.00	0.00	0.00	(32,077.25)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	41.400000	61,500.00	62,100.00		3.282610	ACT/365					0.00	0.00	(7,068.03)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(6,975.00)	30.000000	1	(6.72)	(93.03)	90.00	0.00	0.00	0.00	(7,068.03)
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	51.200000	1,839,250.00	1,792,000.00		3.282610	ACT/365					0.00	0.00	(107,559.79)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(105,000.00)	30.000000	1	(185.72)	(2,559.79)	100.00	0.00	0.00	0.00	(107,559.79)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	291,000	HKD	20.150000	5,773,440.00	5,863,650.00		3.282610	ACT/365					0.00	0.00	(168,182.55)
KYG8187G1055	291,000	1.000000	20.700000	6,023,700.00	6,023,700.00	(160,050.00)	30.000000	1	(589.19)	(8,132.55)	100.00	0.00	0.00	0.00	(168,182.55)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	19,000	HKD	70.100000	1,352,800.00	1,331,900.00		3.282610	ACT/365					0.00	0.00	(86,885.02)
HK0016000132	19,000	1.000000	74.574642	1,416,918.20	1,416,918.20	(85,018.20)	30.000000	1	(138.55)	(1,866.82)	100.00	0.00	0.00	0.00	(86,885.02)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	24,000	HKD	97.250000	4,085,675.00	2,334,000.00		3.282610	ACT/365					(260,112.09)	0.00	(385,899.41)
HK0669013440	41,500	1.000000	102.077242	4,243,603.80	2,449,853.80	(115,853.80)	30.000000	1	(415.23)	(9,933.52)	100.00	0.00	(7,154.38)	0.00	(385,899.41)
TENCENT HOLDINGS LIMITED CMN															
0700.HK	8,000	HKD	375.000000	0.00	3,000,000.00		3.479109	ACT/365					0.00	0.00	28,139.32
KYG875721634	0	1.000000	371.482585	0.00	2,971,860.68	28,139.32	30.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	28,139.32
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	10.920000	1,490,560.00	1,485,120.00		3.282610	ACT/365					0.00	0.00	106,938.95
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	108,800.00	30.000000	1	(136.03)	(1,861.05)	100.00	0.00	0.00	0.00	106,938.95
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	120,000	HKD	2.780000	299,160.00	333,600.00		3.282610	ACT/365					0.00	0.00	(15,728.27)
KYG8924B1041	108,000	1.000000	2.908461	315,817.39	349,015.28	(15,415.28)	30.000000	1	(30.86)	(312.99)	100.00	0.00	0.00	0.00	(15,728.27)
WH GROUP LIMITED CMN															
0288.HK	1,024,500	HKD	5.950000	6,155,265.00	6,095,775.00		3.282610	ACT/365					(3,536.00)	0.00	(73,457.51)
KYG960071028	1,041,500	1.000000	6.010000	6,259,415.00	6,157,245.00	(61,470.00)	30.000000	1	(613.53)	(8,451.51)	100.00	0.00	(137.95)	0.00	(73,457.51)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	34,000	HKD	18.620000	635,120.00	633,080.00		3.282610	ACT/365					0.00	0.00	(43,070.76)
KYG9593A1040	34,000	1.000000	19.860000	675,240.00	675,240.00	(42,160.00)	30.000000	1	(65.95)	(910.76)	100.00	0.00	0.00	0.00	(43,070.76)
WUXI APTEC CO., LTD. CMN CLASS H															
2359.HK	500	HKD	54.150000	26,725.00	27,075.00		3.282610	ACT/365					0.00	0.00	(1,213.01)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(1,175.00)	30.000000	1	(2.76)	(38.01)	90.00	0.00	0.00	0.00	(1,213.01)
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	16,500	HKD	15.320000	262,680.00	252,780.00		3.282610	ACT/365					0.00	0.00	(34,088.46)
BMG988031446	16,500	1.000000	17.363043	286,490.21	286,490.21	(33,710.21)	30.000000	1	(27.92)	(378.25)	100.00	0.00	0.00	0.00	(34,088.46)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	24.650000	9,060.00	9,860.00		3.282610	ACT/365					0.00	0.00	106.90
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	120.00	30.000000	1	(0.95)	(13.10)	90.00	0.00	0.00	0.00	106.90
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	145.700000	191,700.00	196,695.00		3.282610	ACT/365					0.00	0.00	(7,835.64)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(7,560.00)	30.000000	1	(19.95)	(275.64)	100.00	0.00	0.00	0.00	(7,835.64)
TOTAL Long															
				72,948,116.00	76,510,876.00								(454,104.44)	102,597.62	(3,172,469.58)
				76,548,457.36	79,226,515.85	(2,715,639.85)			(7,483.92)	(106,835.93)		104,110.65	(13,012.30)	0.00	(3,172,716.75)
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	56.700000	(786,100.00)	(793,800.00)		3.282610	ACT/365					0.00	0.00	56,730.41
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	56,000.00	(125.000000)	1	49.51	730.41	100.00	0.00	0.00	0.00	56,730.41

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(1,200)	HKD	79.950000	(6,304,320.00)	(95,940.00)		3.282610	ACT/365					312,369.02	0.00	319,145.44
KYG017191142	(79,200)	1.000000	81.152094	(6,501,931.07)	(97,382.51)	1,442.51	(30.000000)	1	532.93	5,333.91	100.00	0.00	5,566.53	0.00	319,145.44
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(160,000)	HKD	3.340000	(499,280.00)	(534,400.00)		3.282610	ACT/365					0.00	0.00	(18,781.11)
BMG0171K1018	(158,000)	1.000000	3.220992	(509,079.49)	(515,358.74)	(19,041.26)	(150.000000)	1	25.27	260.15	100.00	0.00	0.00	0.00	(18,781.11)
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,360,000)	HKD	0.520000	(646,000.00)	(707,200.00)		3.282610	ACT/365					0.00	0.00	(63,645.12)
BMG0171W1055	(1,360,000)	1.000000	0.472714	(642,890.73)	(642,890.73)	(64,309.27)	(30.000000)	1	52.51	664.15	100.00	0.00	0.00	0.00	(63,645.12)
BAIDU, INC. CMN															
9888.HK	(1,850)	HKD	77.550000	(454,545.00)	(143,467.50)		3.282610	ACT/365					22,577.55	0.00	32,664.62
KYG070341048	(5,850)	1.000000	82.700000	(483,795.00)	(152,995.00)	9,527.50	(30.000000)	1	39.77	559.57	100.00	0.00	411.65	0.00	32,664.62
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	(52,000)	HKD	6.110000	(319,280.00)	(317,720.00)		3.282610	ACT/365					0.00	0.00	14,944.10
CNE100000205	(52,000)	1.000000	6.390000	(332,280.00)	(332,280.00)	14,560.00	(30.000000)	1	27.26	384.10	100.00	0.00	0.00	0.00	14,944.10
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	7.010000	(163,784.00)	(165,436.00)		3.282610	ACT/365					0.00	0.00	6,141.42
KYG1674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	5,994.62	(30.000000)	1	14.07	146.80	100.00	0.00	0.00	0.00	6,141.42
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.170000	(984,690.00)	(977,130.00)		3.282610	ACT/365					0.00	0.00	38,972.88
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	37,800.00	(30.000000)	1	83.18	1,172.88	100.00	0.00	0.00	0.00	38,972.88
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.300000	(114,296.00)	(114,660.00)		3.282610	ACT/365					0.00	0.00	3,194.38
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	5,822.21	(30.000000)	1	9.90	102.17	100.00	(2,730.00)	0.00	0.00	3,208.64
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	11.440000	(497,640.00)	(497,640.00)		3.282610	ACT/365					0.00	0.00	14,512.16
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	13,920.00	(30.000000)	1	41.92	592.16	100.00	0.00	0.00	0.00	14,512.16
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.420000	(1,548,040.00)	(1,566,360.00)		3.282610	ACT/365					0.00	0.00	10,978.98
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	9,160.00	(30.000000)	1	128.97	1,818.98	100.00	0.00	0.00	0.00	10,978.98
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.320000	(388,080.00)	(409,920.00)		3.282610	ACT/365					0.00	0.00	(15,225.64)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(15,680.00)	(30.000000)	1	32.27	454.36	100.00	0.00	0.00	0.00	(15,225.64)
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(21,000)	HKD	12.280000	(250,740.00)	(257,880.00)		3.282610	ACT/365					0.00	0.00	(151.86)
HK0688002218	(21,000)	1.000000	12.262489	(257,512.28)	(257,512.28)	(367.72)	(30.000000)	1	21.10	215.86	100.00	0.00	0.00	0.00	(151.86)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.870000	(1,540,800.00)	(1,535,450.00)		3.282610	ACT/365					0.00	0.00	96,697.21
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	95,323.09	(30.000000)	1	134.00	1,374.11	100.00	0.00	0.00	0.00	96,697.21
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.690000	(101,920.00)	(103,320.00)		3.282610	ACT/365					0.00	0.00	7,688.44
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	7,560.00	(30.000000)	1	9.13	128.44	100.00	0.00	0.00	0.00	7,688.44
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(31,000)	HKD	23.600000	(705,250.00)	(731,600.00)		3.282610	ACT/365					0.00	0.00	33,663.57
HK0291001490	(31,000)	1.000000	24.664511	(764,599.85)	(764,599.85)	32,999.85	(30.000000)	1	62.97	663.72	100.00	0.00	0.00	0.00	33,663.57
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(17,500)	HKD	22.050000	(204,725.00)	(385,875.00)		3.282610	ACT/365					0.00	0.00	4,122.55
KYG2108Y1052	(9,500)	1.000000	22.274837	(212,954.81)	(389,809.65)	3,934.65	(30.000000)	1	17.47	187.90	100.00	0.00	0.00	0.00	4,122.55
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,572,000)	HKD	2.470000	(8,037,000.00)	(8,822,840.00)		3.282610	ACT/365					0.00	0.00	(65,208.10)
BMG4404N1149	(3,572,000)	1.000000	2.451846	(8,757,994.68)	(8,757,994.68)	(64,845.32)	(392.805100)	1	(77.28)	(362.78)	100.00	0.00	0.00	0.00	(65,208.10)
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.720000	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	8.410000	(8,300.00)	(8,410.00)		3.282610	ACT/365					230,699.04	0.00	233,407.93
HK0267001375	(1,000)	1.000000	9.210000	(9,210.00)	(9,210.00)	800.00	(30.000000)	1	0.76	1,908.88	100.00	0.00	1,898.20	0.00	233,407.93
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	0	HKD	31.450000	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	(55,500)	HKD	64.050000	(318,500.00)	(3,554,775.00)		3.282610	ACT/365					0.00	0.00	(28,777.92)
HK0002007356	(5,000)	1.000000	63.526528	(321,426.54)	(3,525,722.32)	(29,052.68)	(30.000000)	1	26.29	274.76	100.00	0.00	0.00	0.00	(28,777.92)
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	19.480000	(78,480.00)	(77,920.00)		3.282610	ACT/365					0.00	0.00	1,691.96
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	1,600.00	(30.000000)	1	6.51	91.96	100.00	0.00	0.00	0.00	1,691.96
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	27.350000	(645,600.00)	(656,400.00)		3.282610	ACT/365					0.00	0.00	20,426.65
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	22,800.00	(1,500.000000)	1	(204.23)	(2,373.35)	100.00	0.00	0.00	0.00	20,426.65
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	8.340000	(515,840.00)	(533,760.00)		3.282610	ACT/365					0.00	0.00	(15,255.33)
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	(15,819.75)	(30.000000)	1	42.34	564.41	100.00	0.00	0.00	0.00	(15,255.33)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	16.000000	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	40.000000	(730,400.00)	(640,000.00)		3.282610	ACT/365					0.00	0.00	133,861.74
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	135,481.91	(1,056.250000)	1	(141.62)	(1,620.17)	100.00	0.00	0.00	0.00	133,861.74
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	11.760000	(71,880.00)	(70,560.00)		3.282610	ACT/365					0.00	0.00	(5,297.50)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(5,040.00)	(1,475.000000)	1	(23.15)	(257.50)	100.00	0.00	0.00	0.00	(5,297.50)
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	(122,000)	HKD	32.550000	(4,001,600.00)	(3,971,100.00)		3.282610	ACT/365					0.00	0.00	74,240.82
HK0027032686	(122,000)	1.000000	33.151097	(4,044,433.78)	(4,044,433.78)	73,333.78	(30.000000)	1	330.84	907.04	100.00	0.00	0.00	0.00	74,240.82
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	(6,000)	HKD	20.600000	(119,400.00)	(123,600.00)		3.282610	ACT/365					0.00	0.00	(3,167.55)
CNE1000031W9	(6,000)	1.000000	20.100000	(120,600.00)	(120,600.00)	(3,000.00)	(800.000000)	1	(15.32)	(167.55)	100.00	0.00	0.00	0.00	(3,167.55)
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	51.700000	(415,380.00)	(434,280.00)		3.282610	ACT/365					0.00	0.00	(14,634.53)
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	(15,120.00)	(30.000000)	1	34.28	485.47	100.00	0.00	0.00	0.00	(14,634.53)
HAILILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	0	HKD	14.100000	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	0	0.00	268.29	100.00	0.00	268.29	0.00	24,961.05
HANG SENG BANK (ORD) CMN															
0011.HK	0	HKD	92.550000	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	20.300000	(487,200.00)	(487,200.00)		3.282610	ACT/365					0.00	0.00	52,224.23
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	51,600.00	(30.000000)	1	44.45	624.23	100.00	0.00	0.00	0.00	52,224.23
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	26.450000	(106,000.00)	(105,800.00)		3.282610	ACT/365					0.00	0.00	(7,487.34)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(7,600.00)	(30.000000)	1	7.96	112.66	100.00	0.00	0.00	0.00	(7,487.34)
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	22.350000	(375,300.00)	(402,300.00)		3.282610	ACT/365					0.00	0.00	(12,349.35)
HK0000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	(12,600.00)	(194.444400)	1	15.05	250.65	100.00	0.00	0.00	0.00	(12,349.35)
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.780000	(243,440.00)	(257,040.00)		3.282610	ACT/365					0.00	0.00	14,999.77
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	14,960.00	(355.147000)	1	0.78	39.77	100.00	0.00	0.00	0.00	14,999.77

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(64,000)	HKD	3.960000	(249,600.00)	(253,440.00)		3.282610	ACT/365					0.00	0.00	20,797.23
CNE1000006Z4	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	20,480.00	(30.000000)	1	22.58	317.23	100.00	0.00	0.00	0.00	20,797.23
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	4.880000	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	73,540.68
INNOVENT BIOLOGICS INC CMN															
1801.HK	(34,000)	HKD	34.650000	(1,140,700.00)	(1,178,100.00)		3.282610	ACT/365					0.00	0.00	67,741.64
KYG4818G1010	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	66,300.00	(30.000000)	1	102.54	1,441.64	100.00	0.00	0.00	0.00	67,741.64
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(36,150)	HKD	28.400000	(974,242.50)	(1,026,660.00)		3.282610	ACT/365					0.00	0.00	(9,670.93)
KYG5074A1004	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	(10,845.00)	(30.000000)	1	83.35	1,174.07	100.00	0.00	0.00	0.00	(9,670.93)
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(118,000)	HKD	5.090000	(640,740.00)	(600,620.00)		3.282610	ACT/365					0.00	0.00	93,809.07
KYG5264S1012	(118,000)	1.000000	5.891668	(695,216.81)	(695,216.81)	94,596.81	(800.847400)	1	(78.06)	(787.73)	100.00	0.00	0.00	0.00	93,809.07
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	(18,000)	HKD	46.250000	(878,400.00)	(832,500.00)		3.282610	ACT/365					0.00	0.00	42,488.51
KYG6470A1168	(18,000)	1.000000	48.560784	(874,094.12)	(874,094.12)	41,594.12	(30.000000)	1	71.39	894.39	100.00	0.00	0.00	0.00	42,488.51
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(102,977)	HKD	6.190000	(623,028.09)	(637,427.63)		3.282610	ACT/365					0.00	0.00	(177,174.84)
KYG711391022	(100,977)	1.000000	5.298081	(533,200.00)	(545,580.45)	(91,847.18)	(1,650.000000)	1	(233.69)	(2,392.66)	100.00	(82,935.00)	0.00	0.00	(176,977.95)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.450000	(497,280.00)	(498,400.00)		3.282610	ACT/365					0.00	0.00	15,152.50
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	14,560.00	(30.000000)	1	42.05	592.50	100.00	0.00	0.00	0.00	15,152.50
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	14.200000	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	9.220000	(193,380.00)	(202,840.00)		3.282610	ACT/365					0.00	0.00	3,681.63
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	5,542.69	(3,306.818100)	1	(156.46)	(1,861.06)	100.00	0.00	0.00	0.00	3,681.63
SHENZHOU INTL GROUP LTD CMN															
2313.HK	0	HKD	58.200000	(474,000.00)	0.00		3.282610	ACT/365					29,819.34	0.00	30,392.30
KYG8087W1015	(8,000)	1.000000	0.000000	(496,000.00)	0.00	0.00	(30.000000)	1	40.71	572.96	100.00	0.00	572.96	0.00	30,392.30
SUNNY OPTICAL TECH GROUP CO LT'D CMN															
2382.HK	(1,000)	HKD	63.150000	(62,700.00)	(63,150.00)		3.282610	ACT/365					27,925.89	0.00	33,977.54
KYG8586D1097	(1,000)	1.000000	68.850000	(68,850.00)	(68,850.00)	5,700.00	(30.000000)	1	5.68	351.65	100.00	0.00	271.85	0.00	33,977.54

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 14, 2025
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Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	18.580000	(283,840.00)	(297,280.00)		3.282610	ACT/365					0.00	0.00	(5,743.52)
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	(6,080.00)	(30.000000)	1	23.86	336.48	100.00	0.00	0.00	0.00	(5,743.52)
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN															
0220.HK	(66,000)	HKD	7.600000	(513,480.00)	(501,600.00)		3.282610	ACT/365					0.00	0.00	14,456.01
KYG9222R1065	(66,000)	1.000000	7.810000	(515,460.00)	(515,460.00)	13,860.00	(30.000000)	1	42.14	596.01	100.00	0.00	0.00	0.00	14,456.01
VOBILE GROUP LIMITED CMN															
3738.HK	(121,000)	HKD	2.850000	(303,710.00)	(344,850.00)		3.282610	ACT/365					0.00	0.00	83,230.39
KYG9390R1103	(121,000)	1.000000	3.546135	(429,082.38)	(429,082.38)	84,232.38	(1,525.000000)	1	(88.30)	(1,001.99)	100.00	0.00	0.00	0.00	83,230.39
WEIMOB INC CMN															
2013.HK	(357,000)	HKD	2.320000	(671,160.00)	(828,240.00)		3.282610	ACT/365					362.57	0.00	332,919.43
KYG9T20A1060	(357,000)	1.000000	3.270000	(1,167,390.00)	(1,167,390.00)	339,150.00	(2,232.282900)	1	(305.48)	(6,593.13)	100.00	0.00	(22.20)	0.00	332,919.43
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.420000	(128,480.00)	(124,960.00)		3.282610	ACT/365					0.00	0.00	14,205.63
JE00B3MW7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	14,080.00	(115.340900)	1	8.44	125.63	100.00	0.00	0.00	0.00	14,205.63
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	17.600000	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	23.650000	(505,110.00)	(534,490.00)		3.282610	ACT/365					0.00	0.00	34,254.28
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	33,900.00	(202.212300)	1	23.13	354.28	100.00	0.00	0.00	0.00	34,254.28
XIAOMI CORPORATION CMN CLASS B															
1810.HK	0	HKD	33.750000	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	0	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	8.030000	(5,265,520.00)	(5,331,920.00)		3.282610	ACT/365					0.00	0.00	599,434.15
CNE1000004Q8	(664,000)	1.000000	8.930304	(5,929,722.18)	(5,929,722.18)	597,802.18	(303.855400)	1	94.94	1,631.97	100.00	0.00	0.00	0.00	599,425.64
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	19.400000	(113,520.00)	(116,400.00)		3.282610	ACT/365					0.00	0.00	9,145.34
KYG9887T1168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	9,000.00	(30.000000)	1	10.34	145.34	100.00	0.00	0.00	0.00	9,145.34
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.690000	(970,002.00)	(1,015,542.00)		3.282610	ACT/365					0.00	0.00	12,141.26
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	15,180.00	(1,321.739100)	1	(258.56)	(3,038.74)	100.00	0.00	0.00	0.00	12,141.26

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	(10,000)	HKD	5.570000	(54,800.00)	(55,700.00)		3.282610	ACT/365					0.00	0.00	1,303.16
CNE100000X85	(10,000)	1.000000	5.700000	(57,000.00)	(57,000.00)	1,300.00	(375.000000)	1	(0.50)	3.16	100.00	0.00	0.00	0.00	1,303.16
TOTAL Short				(46,207,502.59)	(43,927,903.13)								805,473.42	0.00	2,262,063.32
				(49,350,091.49)	(45,518,553.26)	1,590,650.13			779.97	9,683.60		(143,743.83)	10,252.44	0.00	2,262,403.85
TOTAL HKD				26,740,613.41	32,582,972.87								351,368.98	102,597.62	(910,406.26)
				27,198,365.87	33,707,962.60	(1,124,989.73)			(6,703.95)	(97,152.33)		(39,633.18)	(2,759.87)	0.00	(910,312.90)
JPY															
Long															
AIR WATER CMN															
4088.T	28,800	JPY	1,841.000000	54,259,200.00	53,020,800.00		0.227000	ACT/365					0.00	0.00	(2,180,164.43)
JP3160670000	28,800	1.000000	1,916.500000	55,195,200.00	55,195,200.00	(2,174,400.00)	25.000000	1	(714.91)	(5,764.43)	90.00	0.00	0.00	0.00	(2,180,164.43)
AJINOMOTO CO., INC. CMN															
2802.T	1,500	JPY	6,354.000000	21,123,300.00	9,531,000.00		0.227000	ACT/365					(118,330.53)	0.00	(114,832.96)
JP3119600009	3,300	1.000000	6,350.443055	21,087,451.24	9,525,664.58	5,335.42	25.000000	1	(275.83)	(1,837.85)	90.00	0.00	(1,290.14)	0.00	(114,832.96)
ASAHI KASEI CMN															
3407.T	8,900	JPY	1,064.000000	9,545,250.00	9,469,600.00		0.227000	ACT/365					0.00	0.00	(244,143.61)
JP3111200006	8,900	1.000000	1,091.323307	9,712,777.43	9,712,777.43	(243,177.43)	25.000000	1	(125.78)	(966.18)	90.00	0.00	0.00	0.00	(244,143.61)
BAYCURRENT CMN															
6532.T	15,400	JPY	4,984.000000	67,931,400.00	76,753,600.00		0.227000	ACT/365					0.00	0.00	(4,868,182.21)
JP3835250006	12,900	1.000000	5,299.733228	68,839,361.29	81,615,891.71	(4,862,291.71)	25.000000	1	(893.41)	(5,890.50)	90.00	0.00	0.00	0.00	(4,868,182.21)
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	48,200	JPY	2,791.500000	135,683,800.00	134,550,300.00		0.227000	ACT/365					(425,454.19)	0.00	(8,407,180.65)
JP3566800003	47,600	1.000000	2,956.791944	141,134,000.00	142,517,371.69	(7,967,071.69)	25.000000	1	(1,807.08)	(14,654.77)	90.00	0.00	(864.10)	0.00	(8,407,180.65)
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,198.500000	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	6,800.000000	36,856,200.00	7,480,000.00		0.227000	ACT/365					(395,508.34)	0.00	(513,257.17)
JP3519400000	5,300	1.000000	6,905.448825	36,319,460.61	7,595,993.71	(115,993.71)	25.000000	1	(478.32)	(1,755.12)	90.00	0.00	(1,655.49)	0.00	(513,257.17)
CONCORDIA FINANCIAL GROUP CMN															
7186.T	0	JPY	851.600000	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	4,077.000000	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

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
DAIFUKU CO LTD CMN															
6383.T	700	JPY	3,133.000000	2,244,900.00	2,193,100.00		0.227000	ACT/365					0.00	0.00	(67,494.52)
JP3497400006	700	1.000000	3,229.209885	2,260,446.92	2,260,446.92	(67,346.92)	25.000000	1	(29.43)	(147.60)	90.00	0.00	0.00	0.00	(67,494.52)
DAIWA SECURITIES CMN															
8601.T	10,700	JPY	1,007.000000	10,860,500.00	10,774,900.00		0.227000	ACT/365					68,905.91	0.00	(371,431.82)
JP3502200003	10,700	1.000000	1,048.000000	11,213,600.00	11,213,600.00	(438,700.00)	25.000000	1	(144.13)	(1,637.73)	90.00	0.00	(467.04)	0.00	(371,431.82)
FAST RETAILING CO LTD CMN															
9983.T	1,200	JPY	47,720.000000	57,310,000.00	57,264,000.00		0.227000	ACT/365					(3,386,913.99)	0.00	(3,637,087.84)
JP3802300008	1,100	1.000000	0.000000	57,088,377.17	57,508,737.83	(244,737.83)	25.000000	1	(747.58)	(5,436.02)	90.00	0.00	(5,436.02)	0.00	(3,637,087.84)
FP PARTNER INC. CMN															
7388.T	0	JPY	2,142.000000	0.00	0.00		0.000000	ACT/365					86,120.49	0.00	85,872.47
JP3167010002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(248.02)	90.00	0.00	(248.02)	0.00	85,872.47
FUJI ELECTRIC CO LTD CMN															
6504.T	1,200	JPY	7,811.000000	0.00	9,373,200.00		0.226996	ACT/365					0.00	0.00	(257,025.92)
JP3820000002	0	1.000000	8,025.188270	0.00	9,630,225.92	(257,025.92)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(257,025.92)
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	21,800	JPY	3,272.000000	167,536,600.00	71,329,600.00		0.227000	ACT/365					(249,165.83)	0.00	(1,073,576.01)
JP3814000000	50,600	1.000000	3,309.000000	167,435,400.00	72,136,200.00	(806,600.00)	25.000000	1	(2,188.82)	(17,810.18)	90.00	0.00	(10,816.24)	0.00	(1,073,576.01)
FUJIKURA LTD. CMN															
5803.T	2,100	JPY	6,106.000000	0.00	12,822,600.00		0.226996	ACT/365					0.00	0.00	(557,369.64)
JP3811000003	0	1.000000	6,371.414115	0.00	13,379,969.64	(557,369.64)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(557,369.64)
FUKUOKA FINANCIAL GROUP CMN															
8354.T	0	JPY	3,920.000000	0.00	0.00		0.000000	ACT/365					47,073.75	0.00	46,540.25
JP3805010000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(533.50)	90.00	0.00	(533.50)	0.00	46,540.25
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	2,800	JPY	7,590.000000	21,686,000.00	21,252,000.00		0.227000	ACT/365					0.00	0.00	(657,190.26)
JP3385890003	2,800	1.000000	7,824.070919	21,907,398.57	21,907,398.57	(655,398.57)	25.000000	1	(284.78)	(1,791.69)	90.00	0.00	0.00	0.00	(657,190.26)
HIKARI TSUSHIN, INC. CMN															
9435.T	2,900	JPY	33,680.000000	84,700,000.00	97,672,000.00		0.227000	ACT/365					0.00	0.00	(1,424,997.85)
JP3783420007	2,500	1.000000	34,253.671243	85,791,766.31	99,335,646.61	(1,663,646.61)	25.000000	1	(1,113.69)	(7,681.24)	90.00	246,330.00	0.00	0.00	(1,425,090.97)
HITACHI CMN															
6501.T	19,300	JPY	3,739.000000	55,898,700.00	72,162,700.00		0.227000	ACT/365					0.00	0.00	(2,968,771.96)
JP3788600009	14,300	1.000000	3,892.518400	56,348,184.67	75,125,605.12	(2,962,905.12)	25.000000	1	(733.31)	(5,866.84)	90.00	0.00	0.00	0.00	(2,968,771.96)
IHI CORPORATION CMN															
7013.T	3,300	JPY	8,275.000000	29,903,400.00	27,307,500.00		0.227000	ACT/365					(62,711.20)	0.00	(249,527.02)
JP3134800006	3,700	1.000000	8,331.184443	30,854,605.42	27,492,908.66	(185,408.66)	25.000000	1	(396.71)	(1,407.15)	90.00	0.00	(262.03)	0.00	(249,527.02)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
INPEX CMN															
1605.T	35,300	JPY	1,977.500000	51,103,800.00	69,805,750.00		0.227000	ACT/365					0.00	0.00	242,303.03
JP3294460005	26,100	1.000000	1,983.221738	51,738,589.94	70,007,727.36	(201,977.36)	25.000000	1	(671.80)	(4,639.61)	90.00	448,920.00	0.00	0.00	242,133.32
JAPAN EXCHANGE GROUP CMN															
8697.T	76,700	JPY	1,685.500000	131,178,300.00	129,277,850.00		0.227000	ACT/365					346.43	0.00	(6,430,816.54)
JP3183200009	76,200	1.000000	1,769.166172	134,838,439.72	135,695,045.40	(6,417,195.40)	25.000000	1	(1,737.07)	(13,967.56)	90.00	0.00	(51.16)	0.00	(6,430,816.54)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,489.000000	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	1,518.500000	19,181,250.00	0.00		0.227000	ACT/365					4,577,840.05	0.00	4,568,648.84
JP3752900005	12,500	1.000000	0.000000	18,653,775.84	0.00	0.00	25.000000	1	(247.39)	(9,191.21)	90.00	0.00	(9,191.21)	0.00	4,568,648.84
JAPAN POST INSURANCE CO., LTD CMN															
7181.T	13,900	JPY	2,883.000000	41,186,100.00	40,073,700.00		0.227000	ACT/365					212.19	0.00	(362,109.65)
JP3233250004	14,100	1.000000	2,908.759190	41,013,152.74	40,431,752.74	(358,052.74)	25.000000	1	(537.16)	(4,269.10)	90.00	0.00	(68.92)	0.00	(362,109.65)
JAPAN TOBACCO INC. CMN															
2914.T	47,700	JPY	3,902.000000	225,494,700.00	186,125,400.00		0.227000	ACT/365					(1,629,834.05)	0.00	(5,241,453.75)
JP3726800000	56,900	1.000000	4,060.352520	231,214,815.21	193,678,815.21	(7,553,415.21)	25.000000	1	(2,982.45)	(21,624.49)	90.00	3,963,420.00	(4,367.01)	0.00	(5,242,952.13)
KAKAKU.COM, INC. CMN															
2371.T	61,300	JPY	2,307.000000	139,124,700.00	141,419,100.00		0.227000	ACT/365					0.00	0.00	(6,510,907.00)
JP3206000006	59,800	1.000000	2,412.977556	144,400,795.76	147,915,524.20	(6,496,424.20)	25.000000	1	(1,850.96)	(14,482.80)	90.00	0.00	0.00	0.00	(6,510,907.00)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	1,500	JPY	6,978.000000	12,956,100.00	10,467,000.00		0.227000	ACT/365					(49,341.32)	0.00	(65,926.87)
JP3224200000	1,900	1.000000	6,988.574228	13,326,766.18	10,482,861.34	(15,861.34)	25.000000	1	(171.62)	(724.20)	90.00	0.00	(495.96)	0.00	(65,926.87)
KAWASAKI KISEN KAISHA, LTD. CMN															
9107.T	5,000	JPY	2,049.500000	0.00	10,247,500.00		0.226996	ACT/365					0.00	0.00	(23,717.58)
JP3223800008	0	1.000000	2,054.243517	0.00	10,271,217.59	(23,717.58)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(23,717.58)
KDDI CORPORATION CMN															
9433.T	45,700	JPY	4,807.000000	196,220,700.00	219,679,900.00		0.227000	ACT/365					0.00	0.00	(5,130,742.67)
JP3496400007	40,300	1.000000	4,918.922330	198,944,070.31	224,794,750.50	(5,114,850.50)	25.000000	1	(2,581.25)	(15,892.17)	90.00	0.00	0.00	0.00	(5,130,742.67)
KEIHAN ELECTRIC RAILWAY CMN															
9045.T	0	JPY	3,151.000000	0.00	0.00		0.000000	ACT/365					(8,884.60)	0.00	(8,918.86)
JP3279400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(34.25)	90.00	0.00	(34.25)	0.00	(8,918.86)
KEYENCE CORP. CMN															
6861.T	1,500	JPY	62,120.000000	69,003,000.00	93,180,000.00		0.227000	ACT/365					(1,426,848.11)	0.00	(3,914,145.59)
JP3236200006	1,100	1.000000	63,773.584923	71,057,837.85	95,660,377.39	(2,480,377.39)	25.000000	1	(914.54)	(6,920.10)	90.00	0.00	(5,313.78)	0.00	(3,914,145.59)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
KIKKOMAN CORP. CMN															
2801.T	40,300	JPY	1,629.000000	57,428,800.00	65,648,700.00		0.227000	ACT/365					0.00	0.00	(2,419,668.38)
JP3240400006	35,200	1.000000	1,688.929545	59,776,672.03	68,063,860.67	(2,415,160.67)	25.000000	1	(765.11)	(4,507.71)	90.00	0.00	0.00	0.00	(2,419,668.38)
KINDEN CORPORATION CMN															
1944.T	7,100	JPY	2,970.000000	26,917,800.00	21,087,000.00		0.227000	ACT/365					(86,160.16)	0.00	(565,155.46)
JP3263000006	8,700	1.000000	3,037.085497	26,420,907.03	21,563,307.03	(476,307.03)	25.000000	1	(348.68)	(2,688.27)	90.00	0.00	(571.91)	0.00	(565,155.46)
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	14,500	JPY	2,090.500000	31,563,900.00	30,312,250.00		0.227000	ACT/365					(64,659.11)	0.00	(1,296,520.63)
JP3299600001	15,300	1.000000	2,175.224351	33,283,953.09	31,540,753.09	(1,228,503.09)	25.000000	1	(423.19)	(3,358.42)	90.00	0.00	(199.74)	0.00	(1,296,520.63)
LASERTEC CORP CMN															
6920.T	0	JPY	14,925.000000	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	31,038.26
LY CMN															
4689.T	0	JPY	425.100000	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)
M&A RESEARCH INSTITUTE HOLDING CMN															
9552.T	10,500	JPY	1,931.000000	20,816,300.00	20,275,500.00		0.227000	ACT/365					0.00	0.00	(1,091,742.00)
JP3167370000	10,300	1.000000	2,034.775630	20,963,117.99	21,365,144.12	(1,089,644.12)	25.000000	1	(272.95)	(2,097.88)	90.00	0.00	0.00	0.00	(1,091,742.00)
MARUWA CO, LTD CMN															
5344.T	100	JPY	47,560.000000	0.00	4,756,000.00		0.226996	ACT/365					0.00	0.00	(143,318.44)
JP3879250003	0	1.000000	48,993.184350	0.00	4,899,318.43	(143,318.44)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(143,318.44)
MEBUKI FINANCIAL GROUP CMN															
7167.T	0	JPY	630.200000	5,050,500.00	0.00		0.227000	ACT/365					13,975.44	0.00	13,205.92
JP3117700009	7,800	1.000000	0.000000	5,009,940.00	0.00	0.00	25.000000	1	(65.75)	(769.52)	90.00	0.00	(787.16)	0.00	13,205.92
MEIDENSHA CORP. CMN															
6508.T	3,700	JPY	4,005.000000	13,248,000.00	14,818,500.00		0.227000	ACT/365					0.00	0.00	(1,169,108.96)
JP3919800007	3,200	1.000000	4,320.598487	13,960,082.71	15,986,214.40	(1,167,714.40)	25.000000	1	(177.56)	(1,394.56)	90.00	0.00	0.00	0.00	(1,169,108.96)
MEITEC CORP. CMN															
9744.T	40,400	JPY	2,894.500000	116,503,200.00	116,937,800.00		0.227000	ACT/365					0.00	0.00	(2,816,343.50)
JP3919200000	39,600	1.000000	2,963.911697	117,407,780.85	119,742,032.57	(2,804,232.57)	25.000000	1	(1,528.15)	(12,110.93)	90.00	0.00	0.00	0.00	(2,816,343.50)
MISUMI GROUP INC. CMN															
9962.T	12,500	JPY	2,310.000000	26,921,100.00	28,875,000.00		0.227000	ACT/365					(11,565.21)	0.00	(1,709,426.48)
JP3885400006	11,400	1.000000	2,445.599643	27,981,761.35	30,569,995.54	(1,694,995.54)	25.000000	1	(358.41)	(2,865.74)	90.00	0.00	(28.76)	0.00	(1,709,426.48)
mitsubishi ELEC CORP CMN															
6503.T	1,300	JPY	2,559.500000	3,104,400.00	3,327,350.00		0.227000	ACT/365					0.00	0.00	(114,431.27)
JP3902400005	1,200	1.000000	2,647.364375	3,185,307.03	3,441,573.69	(114,223.69)	25.000000	1	(41.07)	(207.58)	90.00	0.00	0.00	0.00	(114,431.27)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
MITSUBISHI HC CAPITAL CMN															
8593.T	148,300	JPY	1,006.000000	150,636,150.00	149,189,800.00		0.227000	ACT/365					(53,388.41)	0.00	(5,255,805.48)
JP3499800005	147,900	1.000000	1,040.975066	153,973,376.03	154,376,602.24	(5,186,802.24)	25.000000	1	(1,989.34)	(15,614.83)	90.00	0.00	(205.13)	0.00	(5,255,805.48)
MITSUBISHI HEAVY IND CMN															
7011.T	15,500	JPY	2,100.000000	33,658,250.00	32,550,000.00		0.227000	ACT/365					12,641.38	0.00	(2,065,510.94)
JP3900000005	15,500	1.000000	2,233.866461	34,624,930.14	34,624,930.14	(2,074,930.14)	25.000000	1	(445.87)	(3,222.18)	90.00	0.00	(23.39)	0.00	(2,065,510.94)
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,859.500000	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
MITSUI FUDOSAN CO., LTD. CMN															
8801.T	0	JPY	1,231.000000	2,602,950.00	0.00		0.227000	ACT/365					(16,337.87)	0.00	(16,417.57)
JP3893200000	2,100	1.000000	0.000000	2,607,169.45	0.00	0.00	25.000000	1	(34.04)	(79.70)	90.00	0.00	(113.75)	0.00	(16,417.57)
MIURA CO., LTD CMN															
6005.T	600	JPY	3,856.000000	1,946,000.00	2,313,600.00		0.227000	ACT/365					0.00	0.00	(35,381.03)
JP3880800002	500	1.000000	3,914.754443	1,966,627.82	2,348,852.67	(35,252.67)	25.000000	1	(25.56)	(128.36)	90.00	0.00	0.00	0.00	(35,381.03)
MS&AD INSURANCE GROUP HOLDINGS CMN															
8725.T	11,300	JPY	3,218.000000	22,218,044.08	36,363,400.00		0.227000	ACT/365					0.00	0.00	(318,974.54)
JP3890310000	6,800	1.000000	3,246.202140	22,218,044.08	36,682,084.18	(318,684.18)	25.000000	1	(290.36)	(290.36)	90.00	0.00	0.00	0.00	(318,974.54)
NGK INSULATORS CMN															
5333.T	29,800	JPY	1,915.500000	58,155,500.00	57,081,900.00		0.227000	ACT/365					(26,979.10)	0.00	(2,938,759.23)
JP3695200000	29,900	1.000000	2,013.000000	60,188,700.00	59,987,400.00	(2,905,500.00)	25.000000	1	(772.65)	(6,280.13)	90.00	0.00	(47.18)	0.00	(2,938,759.23)
NICHIREI CORP CMN															
2871.T	19,700	JPY	3,952.000000	83,428,800.00	77,854,400.00		0.227000	ACT/365					(234,982.61)	0.00	(4,400,662.07)
JP3665200006	20,800	1.000000	4,163.005303	86,593,804.47	82,011,204.47	(4,156,804.47)	25.000000	1	(1,109.97)	(8,874.98)	90.00	0.00	(530.68)	0.00	(4,400,662.07)
NIPPON PAINT CO., LTD. CMN															
4612.T	44,000	JPY	983.500000	38,681,630.00	43,274,000.00		0.227000	ACT/365					0.00	0.00	(872,191.78)
JP3749400002	39,100	1.000000	1,006.414641	39,485,082.43	44,282,244.23	(1,008,244.23)	25.000000	1	(510.51)	(2,907.56)	90.00	138,960.00	0.00	0.00	(872,244.31)
NIPPON SANSO HOLDINGS CORP CMN															
4091.T	19,100	JPY	4,202.000000	81,326,700.00	80,258,200.00		0.227000	ACT/365					271.22	0.00	(4,217,444.18)
JP3711600001	18,900	1.000000	4,422.364161	83,613,600.00	84,467,155.48	(4,208,955.48)	25.000000	1	(1,077.04)	(8,759.93)	90.00	0.00	(17.49)	0.00	(4,217,444.18)
NIPPON SHINYAKU CMN															
4516.T	600	JPY	3,877.000000	2,399,400.00	2,326,200.00		0.227000	ACT/365					0.00	0.00	(67,451.65)
JP3717600005	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	(67,200.00)	25.000000	1	(31.32)	(251.65)	90.00	0.00	0.00	0.00	(67,451.65)
NIPPON SHOKUBAI LTD CMN															
4114.T	45,900	JPY	1,879.000000	87,485,400.00	86,246,100.00		0.227000	ACT/365					0.00	0.00	(1,661,624.80)
JP3715200006	45,900	1.000000	1,915.000000	87,898,500.00	87,898,500.00	(1,652,400.00)	25.000000	1	(1,145.87)	(9,224.80)	90.00	0.00	0.00	0.00	(1,661,624.80)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NIPPON TELEGRAPH & TELE CMN															
9432.T	27,400	JPY	154.200000	0.00	4,225,080.00		0.226996	ACT/365					0.00	0.00	3,455.61
JP3735400008	0	1.000000	154.073883	0.00	4,221,624.39	3,455.61	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,455.61
NISSAN CHEMICAL IND CMN															
4021.T	1,400	JPY	4,715.000000	6,713,000.00	6,601,000.00		0.227000	ACT/365					0.00	0.00	(328,320.25)
JP3670800006	1,400	1.000000	4,949.000000	6,928,600.00	6,928,600.00	(327,600.00)	25.000000	1	(89.07)	(720.25)	90.00	0.00	0.00	0.00	(328,320.25)
NISSIN FOODS HOLDINGS CMN															
2897.T	0	JPY	3,557.000000	3,956,700.00	0.00		0.227000	ACT/365					(291,643.07)	0.00	(292,061.27)
JP3675600005	1,100	1.000000	0.000000	4,198,949.28	0.00	0.00	25.000000	1	(53.21)	(418.20)	90.00	0.00	(485.24)	0.00	(292,061.27)
NITTO DENKO CMN															
6988.T	3,000	JPY	2,625.000000	8,004,000.00	7,875,000.00		0.227000	ACT/365					6,802.80	0.00	(212,962.38)
JP3684000007	3,000	1.000000	2,698.037861	8,094,113.58	8,094,113.58	(219,113.58)	25.000000	1	(105.16)	(651.60)	90.00	0.00	(7.01)	0.00	(212,962.38)
NOF CORPORATION CMN															
4403.T	32,000	JPY	2,097.500000	69,232,000.00	67,120,000.00		0.227000	ACT/365					0.00	0.00	(3,436,580.72)
JP3753400005	32,000	1.000000	2,204.668468	70,549,390.98	70,549,390.98	(3,429,390.98)	25.000000	1	(912.95)	(7,189.74)	90.00	0.00	0.00	0.00	(3,436,580.72)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,844.000000	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	2,007.000000	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
OBIC BUSINESS CONSULTANTS CMN															
4733.T	23,800	JPY	6,773.000000	160,187,500.00	161,197,400.00		0.227000	ACT/365					0.00	0.00	(3,614,492.05)
JP3173500004	23,300	1.000000	6,924.190270	161,377,506.26	164,795,728.43	(3,598,328.43)	25.000000	1	(2,100.81)	(16,163.62)	90.00	0.00	0.00	0.00	(3,614,492.05)
OBIC CO., LTD CMN															
4684.T	58,200	JPY	4,457.000000	255,127,600.00	259,397,400.00		0.227000	ACT/365					0.00	0.00	(13,185,135.12)
JP3173400007	55,900	1.000000	4,683.085903	262,236,028.85	272,555,599.58	(13,158,199.58)	25.000000	1	(3,378.34)	(26,935.53)	90.00	0.00	0.00	0.00	(13,185,135.12)
ONO PHARMACEUTICAL CMN															
4528.T	0	JPY	1,635.000000	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	0	0.00	(550.10)	90.00	0.00	(550.10)	0.00	260,357.94
ORACLE CORPORATION JAPAN CMN															
4716.T	4,200	JPY	14,040.000000	61,047,000.00	58,968,000.00		0.227000	ACT/365					(36,694.64)	0.00	(4,726,329.97)
JP3689500001	4,200	1.000000	15,155.000000	63,651,000.00	63,651,000.00	(4,683,000.00)	25.000000	1	(813.99)	(6,635.33)	90.00	0.00	(79.11)	0.00	(4,726,329.97)
ORIX CMN															
8591.T	82,900	JPY	3,203.000000	157,638,845.88	265,528,700.00		0.227000	ACT/365					0.00	0.00	(2,782,899.10)
JP3200450009	48,500	1.000000	3,236.544499	157,638,845.88	268,309,539.00	(2,780,839.00)	25.000000	1	(2,060.10)	(2,060.10)	90.00	0.00	0.00	0.00	(2,782,899.10)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	1,200	JPY	8,051.000000	4,207,000.00	9,661,200.00		0.227000	ACT/365					(149,044.29)	0.00	(108,902.39)
JP3188220002	500	1.000000	0.000000	4,261,376.97	9,620,725.31	40,474.69	25.000000	1	(55.32)	(332.79)	90.00	0.00	(332.79)	0.00	(108,902.39)
RECRUIT HOLDINGS CMN															
6098.T	0	JPY	10,630.000000	0.00	0.00		0.000000	ACT/365					10,946.26	0.00	10,382.19
JP3970300004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(564.07)	90.00	0.00	(564.07)	0.00	10,382.19
RESONA HOLDINGS CMN															
8308.T	0	JPY	1,107.000000	0.00	0.00		0.000000	ACT/365					528,669.01	0.00	525,241.30
JP3500610005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(3,427.71)	90.00	0.00	(3,427.71)	0.00	525,241.30
SANSAN CMN															
4443.T	4,700	JPY	2,450.000000	10,115,400.00	11,515,000.00		0.227000	ACT/365					0.00	0.00	1,006,640.74
JP3332540008	4,600	1.000000	2,235.630910	10,282,550.66	10,507,465.28	1,007,534.72	25.000000	1	(133.23)	(893.99)	90.00	0.00	0.00	0.00	1,006,640.74
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	11,600	JPY	3,149.000000	36,265,600.00	36,528,400.00		0.227000	ACT/365					(21,185.23)	0.00	(2,079,844.26)
JP3400400002	11,200	1.000000	3,326.136460	37,307,200.00	38,583,182.93	(2,054,782.93)	25.000000	1	(480.41)	(3,876.09)	90.00	0.00	(26.11)	0.00	(2,079,844.26)
SECOM CO., LTD. CMN															
9735.T	2,000	JPY	5,143.000000	10,406,000.00	10,286,000.00		0.227000	ACT/365					0.00	0.00	(125,367.04)
JP3421800008	2,000	1.000000	5,205.438331	10,410,876.66	10,410,876.66	(124,876.66)	25.000000	1	(136.02)	(490.37)	90.00	0.00	0.00	0.00	(125,367.04)
SEIBU HOLDINGS INC CMN															
9024.T	0	JPY	3,201.000000	0.00	0.00		0.000000	ACT/365					149,827.39	0.00	149,443.85
JP3417200007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(383.54)	90.00	0.00	(383.54)	0.00	149,443.85
SEVEN BANK CMN															
8410.T	295,400	JPY	305.000000	86,958,900.00	90,097,000.00		0.227000	ACT/365					0.00	0.00	(1,637,700.63)
JP3105220002	288,900	1.000000	310.514464	89,761,805.06	91,725,972.72	(1,628,972.72)	25.000000	1	(1,153.85)	(8,727.91)	90.00	0.00	0.00	0.00	(1,637,700.63)
SHIMADZU CORP. CMN SRS#17697749															
7701.T	1,100	JPY	4,285.000000	0.00	4,713,500.00		0.226996	ACT/365					0.00	0.00	24,195.21
JP3357200009	0	1.000000	4,263.004350	0.00	4,689,304.79	24,195.21	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	24,195.21
SHIMAMURA CO LTD CMN															
8227.T	2,600	JPY	8,520.000000	27,921,300.00	22,152,000.00		0.227000	ACT/365					(194,488.42)	0.00	(961,899.36)
JP3358200008	3,300	1.000000	8,814.000000	29,086,200.00	22,916,400.00	(764,400.00)	25.000000	1	(372.13)	(3,010.94)	90.00	0.00	(718.43)	0.00	(961,899.36)
SHIN-ETSU CHEMICAL CMN															
4063.T	0	JPY	5,058.000000	14,007,600.00	0.00		0.227000	ACT/365					(197,111.31)	0.00	(198,028.01)
JP3371200001	2,700	1.000000	0.000000	14,031,712.00	0.00	0.00	25.000000	1	(183.21)	(916.70)	90.00	0.00	(1,059.30)	0.00	(198,028.01)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SHIZUOKA FINANCIAL GROUP CMN															
5831.T	0	JPY	1,310.000000	0.00	0.00		0.000000	ACT/365					469,692.35	0.00	469,054.54
JP3351500008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(637.81)	90.00	0.00	(637.81)	0.00	469,054.54
SMC CORPORATION CMN															
6273.T	0	JPY	58,460.000000	0.00	0.00		0.000000	ACT/365					(127,541.02)	0.00	(127,541.02)
JP3162600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	(155.75)	0.00	(127,541.02)
SOMPO HOLDINGS, INC. CMN															
8630.T	12,900	JPY	4,080.000000	66,516,200.00	52,632,000.00		0.227000	ACT/365					(250,201.19)	0.00	(723,673.61)
JP3165000005	16,600	1.000000	4,116.163156	68,338,804.71	53,098,504.71	(466,504.71)	25.000000	1	(880.60)	(6,967.71)	90.00	0.00	(1,791.22)	0.00	(723,673.61)
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	1,900	JPY	3,775.000000	9,300,000.00	7,172,500.00		0.227000	ACT/365					(19,749.81)	0.00	(208,827.96)
JP3409400003	2,400	1.000000	3,874.000000	9,297,600.00	7,360,600.00	(188,100.00)	25.000000	1	(121.52)	(978.15)	90.00	0.00	(222.99)	0.00	(208,827.96)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,087.000000	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	64,775.50
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,600.000000	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	1,800	JPY	4,749.000000	11,702,400.00	8,548,200.00		0.227000	ACT/365					(11,717.03)	0.00	(146,642.38)
JP3409000001	2,400	1.000000	4,823.678598	11,566,751.79	8,682,621.48	(134,421.48)	25.000000	1	(152.09)	(503.87)	90.00	0.00	(226.71)	0.00	(146,642.38)
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	4,900	JPY	7,190.000000	35,868,000.00	35,231,000.00		0.227000	ACT/365					0.00	0.00	(2,012,863.95)
JP3368400002	4,900	1.000000	7,600.000000	37,240,000.00	37,240,000.00	(2,009,000.00)	25.000000	1	(477.27)	(3,863.95)	90.00	0.00	0.00	0.00	(2,012,863.95)
TAKASAGO THERMAL ENGINEERING CMN															
1969.T	0	JPY	6,083.000000	1,244,000.00	0.00		0.227000	ACT/365					(18,760.17)	0.00	(18,841.31)
JP3455200000	200	1.000000	0.000000	1,241,480.69	0.00	0.00	25.000000	1	(16.24)	(81.14)	90.00	0.00	(97.32)	0.00	(18,841.31)
TDK CORP CMN															
6762.T	34,900	JPY	1,850.500000	4,921,469.88	64,582,450.00		0.227000	ACT/365					0.00	0.00	(1,026,378.61)
JP3538800008	2,500	1.000000	1,879.907286	4,921,469.88	65,608,764.29	(1,026,314.29)	25.000000	1	(64.32)	(64.32)	90.00	0.00	0.00	0.00	(1,026,378.61)
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	17,600	JPY	2,826.500000	45,302,400.00	49,746,400.00		0.227000	ACT/365					0.00	0.00	(1,685,438.10)
JP3545240008	15,600	1.000000	2,939.055363	45,948,848.82	51,727,374.40	(1,980,974.40)	25.000000	1	(596.05)	(4,163.70)	90.00	299,700.00	0.00	0.00	(1,685,551.40)
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	31,100	JPY	1,758.000000	51,859,200.00	54,673,800.00		0.227000	ACT/365					0.00	0.00	(2,835,654.18)
JP3283460008	29,600	1.000000	1,849.000342	54,881,640.20	57,503,910.63	(2,830,110.64)	25.000000	1	(696.52)	(5,543.55)	90.00	0.00	0.00	0.00	(2,835,654.18)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TIS INC. CMN															
3626.T	6,000	JPY	3,508.000000	21,702,000.00	21,048,000.00		0.227000	ACT/365					0.00	0.00	(1,376,317.40)
JP3104890003	6,000	1.000000	3,737.000000	22,422,000.00	22,422,000.00	(1,374,000.00)	25.000000	1	(288.09)	(2,317.40)	90.00	0.00	0.00	0.00	(1,376,317.40)
TOBU RAILWAY CMN															
9001.T	30,800	JPY	2,522.500000	82,497,000.00	77,693,000.00		0.227000	ACT/365					(63,295.95)	0.00	(1,518,032.68)
JP3597800006	32,100	1.000000	2,569.458117	82,473,176.65	79,139,309.99	(1,446,309.99)	25.000000	1	(1,077.96)	(8,426.74)	90.00	0.00	(548.54)	0.00	(1,518,032.68)
TOKIO MARINE HOLDINGS CMN															
8766.T	24,800	JPY	5,248.000000	37,324,700.00	130,150,400.00		0.227000	ACT/365					(70,591.16)	0.00	(285,869.26)
JP3910660004	7,100	1.000000	5,256.637603	38,141,618.44	130,364,612.54	(214,212.54)	25.000000	1	(492.86)	(1,065.56)	90.00	0.00	(209.96)	0.00	(285,869.26)
TOKYO ELECTRIC POWER CMN															
9501.T	18,600	JPY	422.400000	0.00	7,856,640.00		0.226996	ACT/365					0.00	0.00	(180,592.39)
JP3585800000	0	1.000000	432.109268	0.00	8,037,232.39	(180,592.39)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(180,592.39)
TORAY INDUSTRIES CMN															
3402.T	18,200	JPY	1,018.000000	23,097,200.00	18,527,600.00		0.227000	ACT/365					103,331.04	0.00	294,584.31
JP3621000003	22,600	1.000000	1,007.381560	22,734,228.18	18,334,344.39	193,255.61	25.000000	1	(299.59)	(2,002.34)	90.00	0.00	(497.67)	0.00	294,584.31
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	0	JPY	10,335.000000	1,058,000.00	0.00		0.227000	ACT/365					4,362.49	0.00	4,279.52
JP3613000003	100	1.000000	0.000000	1,055,568.61	0.00	0.00	25.000000	1	(13.81)	(82.97)	90.00	0.00	(96.83)	0.00	4,279.52
TREND MICRO INC. CMN															
4704.T	0	JPY	8,404.000000	2,486,400.00	0.00		0.227000	ACT/365					44,176.22	0.00	43,982.68
JP3637300009	300	1.000000	0.000000	2,468,560.45	0.00	0.00	25.000000	1	(32.38)	(193.53)	90.00	0.00	(215.19)	0.00	43,982.68
USS CO LTD CMN															
4732.T	89,500	JPY	1,309.500000	114,972,000.00	117,200,250.00		0.227000	ACT/365					0.00	0.00	(5,716,821.40)
JP3944130008	85,800	1.000000	1,373.241693	118,033,814.87	122,905,131.48	(5,704,881.48)	25.000000	1	(1,521.55)	(11,939.92)	90.00	0.00	0.00	0.00	(5,716,821.40)
VISIONAL INC CMN															
4194.T	1,700	JPY	7,785.000000	13,396,000.00	13,234,500.00		0.227000	ACT/365					0.00	0.00	(170,562.35)
JP3800270005	1,700	1.000000	7,884.709679	13,404,006.45	13,404,006.45	(169,506.45)	25.000000	1	(175.12)	(1,055.90)	90.00	0.00	0.00	0.00	(170,562.35)
YAKULT HONSHA CO., LTD. CMN															
2267.T	25,200	JPY	2,867.000000	75,873,600.00	72,248,400.00		0.227000	ACT/365					(188,778.98)	0.00	(2,922,315.91)
JP3931600005	26,400	1.000000	2,975.166181	78,593,731.81	74,974,187.77	(2,725,787.77)	25.000000	1	(1,008.47)	(7,749.16)	90.00	0.00	(520.23)	0.00	(2,922,315.91)
YAMAZAKI BAKING CO LTD CMN															
2212.T	6,300	JPY	2,816.000000	19,811,900.00	17,740,800.00		0.227000	ACT/365					(46,823.49)	0.00	(619,587.53)
JP3935600001	6,700	1.000000	2,943.500000	19,721,450.00	18,544,050.00	(803,250.00)	25.000000	1	(258.35)	(2,074.04)	90.00	232,560.00	(138.99)	0.00	(619,675.45)
ZENKOKU HOSHO CO LTD CMN															
7164.T	8,200	JPY	5,356.000000	34,032,600.00	43,919,200.00		0.227000	ACT/365					0.00	0.00	(887,415.55)
JP3429250008	6,300	1.000000	5,464.001479	34,598,248.74	44,804,812.12	(885,612.12)	25.000000	1	(448.27)	(1,803.42)	90.00	0.00	0.00	0.00	(887,415.55)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
ZOZO CMN															
3092.T	28,600	JPY	4,773.000000	129,681,000.00	136,507,800.00		0.227000	ACT/365					0.00	0.00	(3,209,743.24)
JP3399310006	27,000	1.000000	4,884.793899	131,927,800.03	139,705,105.53	(3,197,305.53)	25.000000	1	(1,708.71)	(12,437.71)	90.00	0.00	0.00	0.00	(3,209,743.24)
TOTAL Long				4,199,515,239.83	4,391,307,420.00								(1,881,910.15)	0.00	(138,313,583.84)
				4,282,755,986.22	4,532,752,374.90	(141,444,954.90)			(55,399.03)	(412,458.79)		5,425,740.00	(60,360.55)	0.00	(138,315,635.04)
Short															
ADVANTEST CORP CMN															
6857.T	(3,500)	JPY	9,424.000000	(27,647,200.00)	(32,984,000.00)		0.227000	ACT/365					0.00	0.00	1,744,668.45
JP3122400009	(2,800)	1.000000	9,922.497853	(27,738,696.87)	(34,728,742.49)	1,744,742.49	(25.000000)	1	(16.85)	(74.03)	92.00	0.00	0.00	0.00	1,744,668.45
AGC INC. CMN															
5201.T	(300)	JPY	4,418.000000	0.00	(1,325,400.00)		0.226996	ACT/365					0.00	0.00	(32,726.54)
JP3112000009	0	1.000000	4,437.711530	0.00	(1,331,313.46)	5,913.46	(25.000000)	0	0.00	0.00	-	(38,640.00)	0.00	0.00	(32,711.93)
AOYAMA TRADING CO., LTD. CMN															
8219.T	(900)	JPY	2,126.000000	0.00	(1,913,400.00)		0.226996	ACT/365					0.00	0.00	(3,224.17)
JP3106200003	0	1.000000	2,122.417589	0.00	(1,910,175.83)	(3,224.17)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(3,224.17)
APPIER GROUP CMN															
4180.T	(1,400)	JPY	1,441.000000	(2,060,800.00)	(2,017,400.00)		0.227000	ACT/365					19,125.33	0.00	41,666.50
JP3160960005	(1,400)	1.000000	1,460.000000	(2,044,000.00)	(2,044,000.00)	26,600.00	(25.000000)	1	(1.40)	(10.83)	92.00	(4,048.00)	(1.71)	0.00	41,668.03
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	0	JPY	1,588.000000	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	(129,137.67)
ASICS CORP CMN															
7936.T	(27,200)	JPY	3,224.000000	(22,113,600.00)	(87,692,800.00)		0.227000	ACT/365					148,894.72	0.00	(239,939.16)
JP3118000003	(6,800)	1.000000	3,212.854911	(21,163,658.55)	(87,389,653.57)	(303,146.43)	(25.000000)	1	(19.84)	(127.45)	92.00	(85,560.00)	(24.80)	0.00	(239,920.04)
BANDAI NAMCO HOLDINGS CMN															
7832.T	0	JPY	3,498.000000	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	0	0.00	(50.56)	92.00	0.00	(50.56)	0.00	1,317,571.85
CAPCOM CO., LTD. CMN															
9697.T	(18,800)	JPY	3,292.000000	(63,318,400.00)	(61,889,600.00)		0.227000	ACT/365					190,551.11	0.00	3,611,916.95
JP3218900003	(18,800)	1.000000	3,474.000000	(65,311,200.00)	(65,311,200.00)	3,421,600.00	(25.000000)	1	(27.51)	(234.17)	92.00	0.00	(7.18)	0.00	3,611,916.95
CERES CMN															
3696.T	(3,100)	JPY	2,833.000000	(8,448,000.00)	(8,782,300.00)		0.227000	ACT/365					0.00	0.00	637,480.35
JP3423570005	(3,000)	1.000000	3,093.478109	(9,315,000.00)	(9,589,782.14)	807,482.14	(253.333300)	1	(528.41)	(4,401.79)	92.00	(165,600.00)	0.00	0.00	637,542.95
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	0	JPY	1,578.500000	(1,131,900.00)	0.00		0.227000	ACT/365					132,309.20	0.00	132,286.95
JP3526600006	(700)	1.000000	0.000000	(1,158,850.00)	0.00	0.00	(25.000000)	1	(0.55)	(22.24)	92.00	0.00	(22.24)	0.00	132,286.95

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 14, 2025
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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
9504.T	(29,900)	JPY	834.700000	(26,314,990.00)	(24,957,530.00)		0.227000	ACT/365					0.00	0.00	2,308,182.16
JP3522200009	(29,900)	1.000000	911.900000	(27,265,810.00)	(27,265,810.00)	2,308,280.00	(25.000000)	1	(10.67)	(97.84)	92.00	0.00	0.00	0.00	2,308,182.16
COSMO ENERGY HOLDINGS CO., LTD. CMN															
5021.T	(8,200)	JPY	7,158.000000	(52,455,000.00)	(58,695,600.00)		0.227000	ACT/365					0.00	0.00	(1,726,807.16)
JP3298000005	(7,500)	1.000000	6,947.448156	(51,967,500.00)	(56,969,074.88)	(1,726,525.12)	(25.000000)	1	(36.09)	(282.04)	92.09	0.00	0.00	0.00	(1,726,807.16)
CUORIPS INC. CMN															
4894.T	(1,000)	JPY	4,620.000000	(4,414,500.00)	(4,620,000.00)		0.227000	ACT/365					0.00	0.00	(4,788.72)
JP3266030000	(900)	1.000000	4,633.968475	(4,149,000.00)	(4,633,968.47)	13,968.48	(1,986.111100)	1	(2,376.30)	(18,757.19)	92.00	0.00	0.00	0.00	(4,788.72)
CYBER AGENT LTD CMN															
4751.T	0	JPY	1,039.000000	(11,875,550.00)	0.00		0.227000	ACT/365					318,873.30	0.00	318,823.30
JP3311400000	(10,900)	1.000000	0.000000	(11,946,400.00)	0.00	0.00	(25.000000)	1	(7.04)	(49.99)	92.00	0.00	(50.57)	0.00	318,823.30
DAIHEN CORP. CMN															
6622.T	(1,900)	JPY	7,480.000000	(15,048,000.00)	(14,212,000.00)		0.227000	ACT/365					0.00	0.00	1,158,930.34
JP3497800007	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(15,371,000.00)	1,159,000.00	(25.000000)	1	(7.47)	(69.66)	92.00	0.00	0.00	0.00	1,158,930.34
DAIKIN INDUSTRIES CMN															
6367.T	(2,400)	JPY	18,215.000000	(123,548,000.00)	(43,716,000.00)		0.227000	ACT/365					2,350,893.26	0.00	4,025,068.83
JP3481800005	(6,700)	1.000000	18,912.817062	(126,417,208.31)	(45,390,760.95)	1,674,760.95	(25.000000)	1	(60.01)	(585.39)	92.00	0.00	(461.12)	0.00	4,025,068.83
DAIKOKUYA HOLDINGS CMN															
6993.T	(542,000)	JPY	22.000000	0.00	(11,924,000.00)		0.226996	ACT/365					0.00	0.00	454,595.42
JP3926000005	0	1.000000	22.838737	0.00	(12,378,595.42)	454,595.42	(1,000.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	454,595.42
DENA CMN															
2432.T	(5,200)	JPY	2,751.500000	(16,322,350.00)	(14,307,800.00)		0.227000	ACT/365					898,067.46	0.00	2,887,738.14
JP3548610009	(5,900)	1.000000	3,134.130753	(18,491,979.91)	(16,297,479.91)	1,989,679.92	(25.000000)	1	3.21	(9.23)	92.00	0.00	(4.05)	0.00	2,887,738.14
DENKA COMPANY LIMITED CMN															
4061.T	(600)	JPY	2,159.000000	(1,314,300.00)	(1,295,400.00)		0.227000	ACT/365					0.00	0.00	44,579.80
JP3549600009	(600)	1.000000	2,233.309040	(1,339,985.42)	(1,339,985.42)	44,585.42	(25.000000)	1	(0.67)	(5.62)	92.00	0.00	0.00	0.00	44,579.80
DENTSU GROUP CMN															
4324.T	0	JPY	3,654.000000	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	0	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	2,336.000000	(12,493,000.00)	(12,147,200.00)		0.227000	ACT/365					9,434.08	0.00	841,991.33
JP3924800000	(5,200)	1.000000	2,543.000000	(13,223,600.00)	(13,223,600.00)	1,076,400.00	(25.000000)	1	(3.33)	(42.76)	92.00	(243,800.00)	(0.74)	0.00	842,083.50
EBARA CORPORATION CMN															
6361.T	(4,700)	JPY	2,645.000000	(5,646,900.00)	(12,431,500.00)		0.227000	ACT/365					(5,100.44)	0.00	61,815.02
JP3166000004	(2,100)	1.000000	2,659.242457	(5,570,139.92)	(12,498,439.55)	66,939.55	(25.000000)	1	(4.04)	(24.08)	92.00	0.00	(6.58)	0.00	61,815.02

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
EISAI CO., LTD. CMN															
4523.T	(19,000)	JPY	4,283.000000	(56,875,000.00)	(81,377,000.00)		0.227000	ACT/365					0.00	0.00	995,700.11
JP3160400002	(13,000)	1.000000	4,335.417252	(56,564,605.45)	(82,372,927.79)	995,927.79	(25.000000)	1	(37.77)	(227.69)	92.00	0.00	0.00	0.00	995,700.11
ENEOS HOLDINGS CMN															
5020.T	0	JPY	805.000000	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	(6,800)	JPY	4,143.000000	(22,393,800.00)	(28,172,400.00)		0.227000	ACT/365					8,680.96	0.00	292,104.86
JP3802400006	(5,400)	1.000000	4,184.696659	(22,652,114.55)	(28,455,937.28)	283,537.28	(25.000000)	1	(12.50)	(113.39)	92.00	0.00	(23.53)	0.00	292,104.86
FERROTEC CORPORATION CMN															
6890.T	(8,800)	JPY	2,604.000000	(23,324,700.00)	(22,915,200.00)		0.227000	ACT/365					0.00	0.00	(180,167.04)
JP3802720007	(8,700)	1.000000	2,583.541578	(22,467,183.31)	(22,735,165.89)	(180,034.11)	(25.000000)	1	(20.03)	(132.92)	92.00	0.00	0.00	0.00	(180,167.04)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(15,200)	JPY	2,683.000000	(40,164,600.00)	(40,781,600.00)		0.227000	ACT/365					0.00	0.00	3,091,422.81
JP3166990006	(14,600)	1.000000	2,886.391971	(42,253,463.24)	(43,873,157.96)	3,091,557.96	(25.000000)	1	(12.32)	(135.14)	92.00	0.00	0.00	0.00	3,091,422.81
FREEE CMN															
4478.T	(10,800)	JPY	3,090.000000	(31,775,500.00)	(33,372,000.00)		0.227000	ACT/365					0.00	0.00	(550,721.76)
JP3826520003	(10,300)	1.000000	3,040.170235	(31,273,939.94)	(32,833,838.54)	(538,161.46)	(210.436800)	1	(1,637.48)	(12,560.30)	92.00	0.00	0.00	0.00	(550,691.84)
FUJITSU CMN															
6702.T	(39,800)	JPY	2,665.000000	(105,759,600.00)	(106,067,000.00)		0.227000	ACT/365					0.00	0.00	7,494,285.71
JP3818000006	(37,200)	1.000000	2,853.304473	(106,249,543.33)	(113,561,518.02)	7,494,518.02	(25.000000)	1	(63.60)	(232.31)	92.00	0.00	0.00	0.00	7,494,285.71
GENDA INC. CMN															
9166.T	(1,300)	JPY	2,645.000000	(2,448,000.00)	(3,438,500.00)		0.227000	ACT/365					(27,135.11)	0.00	(107,428.72)
JP3386890002	(900)	1.000000	2,585.947335	(2,308,500.00)	(3,361,731.54)	(76,768.46)	(636.111100)	1	(412.27)	(3,525.15)	92.00	0.00	(262.38)	0.00	(107,428.72)
GS YUASA CMN															
6674.T	(2,000)	JPY	2,507.500000	(4,818,400.00)	(5,015,000.00)		0.227000	ACT/365					0.00	0.00	269,863.64
JP3385820000	(1,900)	1.000000	2,642.441940	(5,036,900.00)	(5,284,883.88)	269,883.88	(25.000000)	1	(1.68)	(20.24)	92.00	0.00	0.00	0.00	269,863.64
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(11,600)	JPY	3,775.000000	(48,400,500.00)	(43,790,000.00)		0.227000	ACT/365					(1,453,355.40)	0.00	(6,441,811.84)
JP3765150002	(12,300)	1.000000	3,345.000000	(41,143,500.00)	(38,802,000.00)	(4,988,000.00)	(25.000000)	1	(75.63)	(456.45)	92.00	0.00	(53.82)	0.00	(6,441,811.84)
HINO MOTORS LTD CMN															
7205.T	(73,300)	JPY	506.300000	(39,160,800.00)	(37,111,790.00)		0.227000	ACT/365					91,309.82	0.00	4,467,192.71
JP3792600003	(74,000)	1.000000	566.000000	(41,884,000.00)	(41,487,800.00)	4,376,010.00	(25.000000)	1	(7.74)	(127.11)	92.00	0.00	(3.20)	0.00	4,467,192.71
HIS CMN															
9603.T	(16,900)	JPY	1,339.000000	(21,082,600.00)	(22,629,100.00)		0.227000	ACT/365					2,090.75	0.00	1,566,903.34
JP3160740001	(15,400)	1.000000	1,431.887591	(22,199,730.25)	(24,198,900.29)	1,569,800.29	(128.571400)	1	(604.57)	(4,987.71)	92.00	0.00	(13.66)	0.00	1,566,903.34

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(4,600)	JPY	3,417.000000	(10,595,800.00)	(15,718,200.00)		0.227000	ACT/365					0.00	0.00	301,099.83
JP3787000003	(3,100)	1.000000	3,482.466203	(10,901,977.19)	(16,019,344.53)	301,144.53	(25.000000)	1	(4.77)	(44.70)	92.00	0.00	0.00	0.00	301,099.83
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(14,300)	JPY	761.000000	(11,201,400.00)	(10,882,300.00)		0.227000	ACT/365					0.00	0.00	1,024,153.61
JP3850200001	(14,000)	1.000000	832.622029	(11,676,000.00)	(11,906,495.02)	1,024,195.02	(25.000000)	1	(4.11)	(41.41)	92.00	0.00	0.00	0.00	1,024,153.61
HONDA MOTOR CMN															
7267.T	0	JPY	1,479.000000	(7,456,800.00)	0.00		0.227000	ACT/365					249,440.10	0.00	249,396.64
JP3854600008	(4,800)	1.000000	0.000000	(7,425,056.49)	0.00	0.00	(25.000000)	1	(4.90)	(43.46)	92.00	0.00	(47.54)	0.00	249,396.64
HORIBA LTD CMN															
6856.T	0	JPY	9,085.000000	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	(15,174.26)
HOYA CORP CMN															
7741.T	(1,900)	JPY	20,260.000000	(10,004,349.67)	(38,494,000.00)		0.227000	ACT/365					0.00	0.00	(248,492.42)
JP3837800006	(500)	1.000000	20,129.217831	(10,004,349.67)	(38,245,513.88)	(248,486.12)	(25.000000)	1	(6.30)	(6.30)	92.00	0.00	0.00	0.00	(248,492.42)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(88,100)	JPY	1,040.000000	(94,795,200.00)	(91,624,000.00)		0.227000	ACT/365					(148,500.89)	0.00	(545,461.64)
JP3142500002	(92,800)	1.000000	1,035.500000	(96,094,400.00)	(91,227,550.00)	(396,450.00)	(25.000000)	1	(51.65)	(510.75)	92.00	0.00	(42.48)	0.00	(545,461.64)
IHI CORPORATION CMN															
7013.T	0	JPY	8,275.000000	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	(1,800)	JPY	4,035.000000	(5,564,000.00)	(7,263,000.00)		0.227000	ACT/365					0.00	0.00	189,378.41
JP3153830009	(1,300)	1.000000	4,144.370814	(5,421,000.00)	(7,459,867.47)	196,867.47	(650.000000)	1	(957.14)	(7,489.06)	92.00	0.00	0.00	0.00	189,378.41
INFRENEER HOLDINGS INC. CMN															
5076.T	(6,300)	JPY	1,160.000000	(8,027,400.00)	(7,308,000.00)		0.227000	ACT/365					192,541.12	0.00	576,796.56
JP3153850007	(6,800)	1.000000	1,221.000000	(8,302,800.00)	(7,692,300.00)	384,300.00	(25.000000)	1	(3.35)	(44.56)	92.00	0.00	(15.86)	0.00	576,796.56
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	(7,300)	JPY	1,161.000000	(7,213,500.00)	(8,475,300.00)		0.227000	ACT/365					0.00	0.00	(300,627.51)
JP3244850008	(6,300)	1.000000	1,124.215922	(7,057,750.92)	(8,206,776.23)	(268,523.77)	(2,317.460300)	1	(4,536.11)	(32,103.75)	92.00	0.00	0.00	0.00	(300,633.20)
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	0	JPY	2,445.000000	0.00	0.00		0.000000	ACT/365					1,168,640.16	0.00	1,168,601.60
JP3894900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(38.55)	92.00	0.00	(38.55)	0.00	1,168,601.60
ITO EN, LTD.															
2593.T	(21,400)	JPY	3,379.000000	(72,330,800.00)	(72,310,600.00)		0.227000	ACT/365					0.00	0.00	3,360,827.15
JP3143000002	(21,100)	1.000000	3,536.059162	(74,650,232.46)	(75,671,666.06)	3,361,066.06	(25.000000)	1	(31.15)	(238.91)	92.00	0.00	0.00	0.00	3,360,827.15

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
IWATANI INTERNATIONAL CMN															
8088.T	(4,500)	JPY	1,777.000000	(7,902,400.00)	(7,996,500.00)		0.227000	ACT/365					8,692.10	0.00	111,845.21
JP3151600008	(4,400)	1.000000	1,799.930674	(7,915,600.00)	(8,099,688.03)	103,188.03	(25.000000)	1	(4.90)	(34.93)	92.00	0.00	(1.13)	0.00	111,845.21
JAPAN AIRPORT TERMINAL CMN															
9706.T	(12,500)	JPY	4,678.000000	(50,326,500.00)	(58,475,000.00)		0.227000	ACT/365					0.00	0.00	3,382,113.31
JP3699400002	(10,500)	1.000000	4,948.583339	(52,500,000.00)	(61,857,291.74)	3,382,291.74	(25.000000)	1	(18.20)	(178.43)	92.00	0.00	0.00	0.00	3,382,113.31
JFE HOLDINGS CMN															
5411.T	(65,200)	JPY	1,726.000000	(148,013,250.00)	(112,535,200.00)		0.227000	ACT/365					998,064.83	0.00	4,485,546.20
JP3386030005	(84,700)	1.000000	1,779.500000	(150,723,650.00)	(116,023,400.00)	3,488,200.00	(25.000000)	1	(76.41)	(718.62)	92.00	0.00	(202.10)	0.00	4,485,546.20
JGC HOLDINGS CMN															
1963.T	(54,000)	JPY	1,264.500000	(65,228,350.00)	(68,283,000.00)		0.227000	ACT/365					0.00	0.00	2,598,306.44
JP3667600005	(50,900)	1.000000	1,312.622873	(66,965,339.73)	(70,881,635.15)	2,598,635.15	(25.000000)	1	(30.30)	(328.71)	92.00	0.00	0.00	0.00	2,598,306.44
K'S HOLDINGS CMN															
8282.T	(49,200)	JPY	1,402.500000	(57,165,750.00)	(69,003,000.00)		0.227000	ACT/365					0.00	0.00	257,434.26
JP3277150003	(40,500)	1.000000	1,407.737670	(57,027,388.59)	(69,260,693.37)	257,693.37	(25.000000)	1	(36.88)	(259.12)	92.00	0.00	0.00	0.00	257,434.26
KADOKAWA CORPORATION CMN															
9468.T	0	JPY	3,131.000000	(960,000.00)	0.00		0.227000	ACT/365					11,275.34	0.00	11,271.85
JP3214350005	(300)	1.000000	0.000000	(964,537.30)	0.00	0.00	(25.000000)	1	(0.58)	(3.49)	92.00	0.00	(3.49)	0.00	11,271.85
KAJIMA CMN															
1812.T	(66,300)	JPY	2,640.000000	(209,959,900.00)	(175,032,000.00)		0.227000	ACT/365					2,536,081.93	0.00	18,513,533.50
JP3210200006	(76,100)	1.000000	2,881.000000	(219,244,100.00)	(191,010,300.00)	15,978,300.00	(25.000000)	1	(74.56)	(848.43)	92.00	0.00	(161.20)	0.00	18,513,533.50
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	(2,100)	JPY	1,659.500000	(3,535,350.00)	(3,484,950.00)		0.227000	ACT/365					0.00	0.00	169,063.25
JP3228600007	(2,100)	1.000000	1,740.012599	(3,654,026.46)	(3,654,026.46)	169,076.46	(25.000000)	1	(1.49)	(13.21)	92.00	0.00	0.00	0.00	169,063.25
KAO CORP LTD CMN															
4452.T	(7,800)	JPY	5,907.000000	(47,268,000.00)	(46,074,600.00)		0.227000	ACT/365					322,381.20	0.00	3,353,989.67
JP3205800000	(7,800)	1.000000	6,386.225561	(49,812,559.38)	(49,812,559.38)	3,737,959.38	(25.000000)	1	(13.96)	(158.90)	92.00	(706,192.00)	(11.26)	0.00	3,354,256.65
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,200)	JPY	14,540.000000	(75,072,000.00)	(75,608,000.00)		0.227000	ACT/365					0.00	0.00	(5,742,782.78)
JP3211050004	(5,100)	1.000000	13,462.866328	(68,544,000.00)	(70,006,904.91)	(5,601,095.09)	(910.784300)	1	(18,306.42)	(141,687.69)	92.00	0.00	0.00	0.00	(5,742,782.78)
KINTETSU CORP CMN															
9041.T	(600)	JPY	3,189.000000	(4,533,200.00)	(1,913,400.00)		0.227000	ACT/365					85,590.43	0.00	158,168.16
JP3260800002	(1,400)	1.000000	3,310.000000	(4,634,000.00)	(1,986,000.00)	72,600.00	(25.000000)	1	(2.23)	(22.26)	92.00	0.00	(14.50)	0.00	158,168.16
KIRIN HOLDINGS COMPANY, LTD CMN															
2503.T	(76,600)	JPY	1,940.000000	(139,229,150.00)	(148,604,000.00)		0.227000	ACT/365					268,175.62	0.00	5,344,079.54
JP3258000003	(70,300)	1.000000	2,032.194471	(143,283,851.35)	(155,666,096.45)	7,062,096.45	(25.000000)	1	(62.52)	(464.53)	92.00	(1,985,728.00)	(12.52)	0.00	5,344,830.25

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(5,500)	JPY	5,710.000000	(28,377,600.00)	(31,405,000.00)		0.227000	ACT/365					0.00	0.00	2,259,292.04
JP3301100008	(4,800)	1.000000	6,167.181541	(29,878,961.13)	(33,919,498.48)	2,514,498.48	(25.000000)	1	(8.54)	(90.44)	92.00	(255,116.00)	0.00	0.00	2,259,388.49
KOBE BUSSAN CMN															
3038.T	0	JPY	3,212.000000	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	(11,900)	JPY	1,549.500000	(23,605,600.00)	(18,439,050.00)		0.227000	ACT/365					132,353.09	0.00	483,279.18
JP3289800009	(15,200)	1.000000	1,579.000000	(24,000,800.00)	(18,790,100.00)	351,050.00	(25.000000)	1	(12.42)	(123.92)	92.00	0.00	(39.08)	0.00	483,279.18
KOKUSAI ELECTRIC CMN															
6525.T	(600)	JPY	2,254.500000	(1,390,800.00)	(1,352,700.00)		0.227000	ACT/365					0.00	0.00	84,703.54
JP3293330001	(600)	1.000000	2,395.677604	(1,437,406.56)	(1,437,406.56)	84,706.56	(25.000000)	1	(0.59)	(3.02)	92.00	0.00	0.00	0.00	84,703.54
KOSE CORPORATION. CMN															
4922.T	(400)	JPY	6,617.000000	(1,353,000.00)	(2,646,800.00)		0.227000	ACT/365					0.00	0.00	112,863.72
JP3283650004	(200)	1.000000	6,899.168191	(1,428,053.84)	(2,759,667.28)	112,867.28	(25.000000)	1	(0.39)	(3.55)	92.00	0.00	0.00	0.00	112,863.72
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(2,300)	JPY	3,063.000000	(7,157,600.00)	(7,044,900.00)		0.227000	ACT/365					0.00	0.00	342,772.43
JP3266190002	(2,300)	1.000000	3,217.640398	(7,400,572.92)	(7,400,572.92)	355,672.92	(25.000000)	1	(3.00)	(20.48)	92.00	(12,880.00)	0.00	0.00	342,772.85
KYOCERA CORPORATION CMN															
6971.T	(6,500)	JPY	1,584.000000	(14,710,800.00)	(10,296,000.00)		0.227000	ACT/365					236,447.47	0.00	751,684.92
JP3249600002	(9,200)	1.000000	1,663.273903	(15,309,354.83)	(10,811,280.37)	515,280.37	(25.000000)	1	(5.55)	(42.92)	92.00	0.00	(13.33)	0.00	751,684.92
KYORITSU MAINTENANCE CMN															
9616.T	(51,600)	JPY	2,800.000000	(141,802,700.00)	(144,480,000.00)		0.227000	ACT/365					0.00	0.00	6,235,305.86
JP3253900009	(49,400)	1.000000	2,920.850455	(144,538,235.04)	(150,715,883.47)	6,235,883.47	(25.000000)	1	(72.34)	(577.61)	92.00	0.00	0.00	0.00	6,235,305.86
KYUDENKO CORPORATION CMN															
1959.T	(1,900)	JPY	5,259.000000	0.00	(9,992,100.00)		0.226996	ACT/365					0.00	0.00	13,849.57
JP3247050002	0	1.000000	5,266.289248	0.00	(10,005,949.57)	13,849.57	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	13,849.57
LAND CMN															
8918.T	(619,200)	JPY	8.000000	(4,953,600.00)	(4,953,600.00)		0.227000	ACT/365					0.00	0.00	(617,980.90)
JP3968800007	(619,200)	1.000000	7.002411	(4,335,892.62)	(4,335,892.62)	(617,707.38)	(50.000000)	1	(40.89)	(273.53)	92.00	0.00	0.00	0.00	(617,980.90)
LIFEDRINK COMPANY CMN															
2585.T	(4,300)	JPY	2,326.000000	(9,915,800.00)	(10,001,800.00)		0.227000	ACT/365					(14,560.07)	0.00	(238,215.07)
JP3966680005	(4,300)	1.000000	2,274.000000	(9,778,200.00)	(9,778,200.00)	(223,600.00)	(25.000000)	1	(7.10)	(55.00)	92.00	0.00	(1.32)	0.00	(238,215.07)
LION CORPORATION CMN															
4912.T	(1,500)	JPY	1,633.500000	0.00	(2,450,250.00)		0.226996	ACT/365					0.00	0.00	(509.24)
JP3965400009	0	1.000000	1,633.160504	0.00	(2,449,740.76)	(509.24)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(509.24)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
LIXIL CMN															
5938.T	(600)	JPY	1,701.000000	0.00	(1,020,600.00)		0.226996	ACT/365					0.00	0.00	2,933.47
JP3626800001	0	1.000000	1,705.889110	0.00	(1,023,533.47)	2,933.47	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	2,933.47
MARUBENI CORPORATION CMN															
8002.T	(3,500)	JPY	2,245.500000	(10,785,600.00)	(7,859,250.00)		0.227000	ACT/365					606,561.91	0.00	1,120,998.08
JP3877600001	(4,800)	1.000000	2,392.500000	(11,484,000.00)	(8,373,750.00)	514,500.00	(25.000000)	1	(2.45)	(63.83)	92.00	0.00	(35.42)	0.00	1,120,998.08
MATSUKIYOCOCOKARA CMN															
3088.T	(52,100)	JPY	2,179.500000	(128,172,600.00)	(113,551,950.00)		0.227000	ACT/365					712,498.34	0.00	7,247,789.74
JP3869010003	(55,800)	1.000000	2,304.948661	(128,616,325.26)	(120,087,825.26)	6,535,875.26	(25.000000)	1	(78.01)	(583.86)	92.00	0.00	(54.20)	0.00	7,247,789.74
MEDLEY CMN															
4480.T	(700)	JPY	3,710.000000	(2,572,500.00)	(2,597,000.00)		0.227000	ACT/365					0.00	0.00	87,491.80
JP3921310003	(700)	1.000000	3,835.000000	(2,684,500.00)	(2,684,500.00)	87,500.00	(25.000000)	1	(0.92)	(8.20)	92.00	0.00	0.00	0.00	87,491.80
MERCARI CMN															
4385.T	(32,100)	JPY	1,667.500000	(43,715,700.00)	(53,526,750.00)		0.227000	ACT/365					0.00	0.00	2,849,932.14
JP3921290007	(25,700)	1.000000	1,756.286281	(45,671,835.50)	(56,376,789.63)	2,850,039.63	(25.000000)	1	(15.38)	(107.50)	92.00	0.00	0.00	0.00	2,849,932.14
MITSUBISHI MOTORS CMN															
7211.T	(27,900)	JPY	481.400000	(7,802,060.00)	(13,431,060.00)		0.227000	ACT/365					80,302.14	0.00	903,073.49
JP3899800001	(16,100)	1.000000	510.890711	(8,574,860.00)	(14,253,850.84)	822,790.84	(25.000000)	1	(0.11)	(19.49)	92.00	0.00	(1.85)	0.00	903,073.49
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	(89,900)	JPY	1,859.500000	(126,938,500.00)	(167,169,050.00)		0.227000	ACT/365					301,166.13	0.00	5,143,275.73
JP3902900004	(66,200)	1.000000	1,913.365413	(126,995,294.74)	(172,011,550.64)	4,842,500.64	(25.000000)	1	(79.64)	(391.04)	92.00	0.00	(43.58)	0.00	5,143,275.73
MIITSUI E&S CMN															
7003.T	0	JPY	1,579.000000	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	0	JPY	5,263.000000	(36,862,800.00)	0.00		0.227000	ACT/365					1,572,209.15	0.00	1,572,064.31
JP3362700001	(6,800)	1.000000	0.000000	(37,638,753.32)	0.00	0.00	(25.000000)	1	(18.40)	(144.84)	92.00	0.00	(154.03)	0.00	1,572,064.31
MIZUHO FINANCIAL GROUP CMN															
8411.T	0	JPY	3,843.000000	(3,993,940.38)	0.00		0.227000	ACT/365					229,776.78	0.00	229,774.26
JP3885780001	(1,000)	1.000000	0.000000	(3,993,940.38)	0.00	0.00	(25.000000)	1	(2.52)	(2.52)	92.00	0.00	(9.30)	0.00	229,774.26
MODEC CMN															
6269.T	(7,900)	JPY	3,365.000000	(26,910,000.00)	(26,583,500.00)		0.227000	ACT/365					0.00	0.00	(374,983.90)
JP3888250002	(7,800)	1.000000	3,344.807387	(26,091,000.00)	(26,423,978.36)	(159,521.64)	(25.000000)	1	(22.05)	(182.26)	92.00	(215,280.00)	0.00	0.00	(374,902.52)
MONEY FORWARD, INC. CMN															
3994.T	(5,500)	JPY	4,736.000000	(26,961,000.00)	(26,048,000.00)		0.227000	ACT/365					0.00	0.00	522,353.88
JP3869960009	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(26,570,500.00)	522,500.00	(25.000000)	1	(19.42)	(146.12)	92.00	0.00	0.00	0.00	522,353.88

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MURATA MFG. CO., LTD. CMN															
6981.T	(5,100)	JPY	2,497.500000	(8,484,300.00)	(12,737,250.00)		0.227000	ACT/365					51,560.74	0.00	253,893.75
JP3914400001	(3,300)	1.000000	2,537.181886	(8,337,008.06)	(12,939,627.62)	202,377.62	(25.000000)	1	(6.26)	(44.61)	92.00	0.00	(28.78)	0.00	253,893.75
NABTESCO CMN															
6268.T	(2,500)	JPY	2,646.000000	(7,081,100.00)	(6,615,000.00)		0.227000	ACT/365					9,804.63	0.00	293,328.77
JP3651210001	(2,600)	1.000000	2,808.000000	(7,300,800.00)	(7,020,000.00)	405,000.00	(25.000000)	1	(3.10)	(35.86)	92.00	(121,440.00)	(3.87)	0.00	293,374.68
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(11,600)	JPY	1,793.000000	(21,528,000.00)	(20,798,800.00)		0.227000	ACT/365					0.00	0.00	89,370.50
JP3651400008	(11,500)	1.000000	1,801.338767	(20,712,341.60)	(20,895,529.69)	96,729.69	(191.956500)	1	(1,003.36)	(7,359.20)	92.00	0.00	0.00	0.00	89,370.50
NEC CORPORATION CMN															
6701.T	0	JPY	12,800.000000	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	0	0.00	(41.67)	92.00	0.00	(41.67)	0.00	737,187.71
NEXON CO.LTD. CMN															
3659.T	0	JPY	2,133.500000	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	0	0.00	(23.20)	92.00	(164,220.00)	(23.20)	0.00	1,551,994.97
NEXTAGE CO. LTD. CMN															
3186.T	(9,800)	JPY	1,448.000000	(3,479,900.00)	(14,190,400.00)		0.227000	ACT/365					0.00	0.00	(582,478.99)
JP3758210003	(2,300)	1.000000	1,457.670551	(3,386,579.86)	(14,285,171.40)	94,771.40	(89.130400)	1	(63.91)	(222.39)	92.00	(677,028.00)	0.00	0.00	(582,383.51)
NIDEC CMN															
6594.T	(60,500)	JPY	2,858.000000	(109,525,900.00)	(172,909,000.00)		0.227000	ACT/365					0.00	0.00	3,302,686.28
JP3734800000	(37,400)	1.000000	2,912.592487	(109,381,389.75)	(176,211,845.48)	3,302,845.48	(25.000000)	1	(69.92)	(159.20)	92.00	0.00	0.00	0.00	3,302,686.28
NIHON KOHDEN CORP. CMN															
6849.T	(24,700)	JPY	2,017.000000	(50,130,900.00)	(49,819,900.00)		0.227000	ACT/365					0.00	0.00	3,370,047.83
JP3706800004	(24,300)	1.000000	2,153.446154	(52,375,572.96)	(53,190,120.01)	3,370,220.01	(25.000000)	1	(17.63)	(172.18)	92.00	0.00	0.00	0.00	3,370,047.83
NIPPON ELEC GLASS CO LTD															
5214.T	(22,800)	JPY	3,375.000000	(79,435,200.00)	(76,950,000.00)		0.227000	ACT/365					0.00	0.00	(1,491,848.07)
JP3733400000	(22,800)	1.000000	3,371.000000	(76,858,800.00)	(76,858,800.00)	(91,200.00)	(25.000000)	1	(66.08)	(496.09)	92.05	(1,400,151.99)	0.00	0.00	(1,491,318.75)
NIPPON STEEL CMN															
5401.T	0	JPY	3,010.000000	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	0	0.00	(29.77)	92.00	0.00	(29.77)	0.00	391,941.17
NISSAN MOTOR CMN															
7201.T	0	JPY	439.900000	0.00	0.00		0.000000	ACT/365					1,085,512.51	0.00	1,085,459.82
JP3672400003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(52.69)	92.00	0.00	(52.69)	0.00	1,085,459.82
NITORI CO LTD CMN															
9843.T	(200)	JPY	18,105.000000	0.00	(3,621,000.00)		0.226996	ACT/365					0.00	0.00	66,260.31
JP3756100008	0	1.000000	18,436.301563	0.00	(3,687,260.31)	66,260.31	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	66,260.31

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NOMURA MICRO SCIENCE CMN															
6254.T	(42,300)	JPY	2.775.000000	(123,597,000.00)	(117,382,500.00)		0.227000	ACT/365					(9,340,645.98)	0.00	(28,997,849.33)
JP3762950008	(44,300)	1.000000	2,311.000000	(102,377,300.00)	(97,755,300.00)	(19,627,200.00)	(122.686200)	1	(3,517.72)	(30,003.36)	92.00	0.00	(3,786.01)	0.00	(28,997,849.33)
NTT DATA GROUP CMN															
9613.T	(1,100)	JPY	2,967.000000	0.00	(3,263,700.00)		0.226996	ACT/365					0.00	0.00	11,787.08
JP3165700000	0	1.000000	2,977.715527	0.00	(3,275,487.08)	11,787.08	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	11,787.08
OJI HOLDINGS CMN															
3861.T	(52,200)	JPY	588.300000	(35,951,980.00)	(30,709,260.00)		0.227000	ACT/365					89,105.73	0.00	895,593.87
JP3174410005	(59,900)	1.000000	603.753007	(36,167,476.98)	(31,515,906.98)	806,646.98	(25.000000)	1	(21.31)	(158.84)	92.00	0.00	(25.54)	0.00	895,593.87
OLYMPUS CMN															
7733.T	(27,800)	JPY	2,344.000000	(50,853,950.00)	(65,163,200.00)		0.227000	ACT/365					411,616.26	0.00	640,659.66
JP3201200007	(21,700)	1.000000	2,352.244521	(51,179,821.57)	(65,392,397.69)	229,197.69	(25.000000)	1	(30.02)	(154.29)	92.00	0.00	(28.00)	0.00	640,659.66
OMRON CORPORATION CMN															
6645.T	0	JPY	4,755.000000	0.00	0.00		0.000000	ACT/365					11,671,020.90	0.00	11,670,836.15
JP3197800000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(184.75)	92.00	0.00	(184.75)	0.00	11,670,836.15
OPEN HOUSE GROUP CO., LTD. CMN															
3288.T	(600)	JPY	5,138.000000	0.00	(3,082,800.00)		0.226996	ACT/365					0.00	0.00	27,797.80
JP3173540000	0	1.000000	5,184.329663	0.00	(3,110,597.80)	27,797.80	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	27,797.80
ORGANO CORPORATION CMN															
6368.T	(7,100)	JPY	8,890.000000	(62,860,000.00)	(63,119,000.00)		0.227000	ACT/365					0.00	0.00	(4,794,571.56)
JP3201600008	(7,000)	1.000000	8,214.772757	(57,439,944.10)	(58,324,886.58)	(4,794,113.42)	(25.000000)	1	(73.32)	(458.14)	92.00	0.00	0.00	0.00	(4,794,571.56)
ORIENTAL LAND CO CMN															
4661.T	(25,500)	JPY	3,294.000000	(81,745,200.00)	(83,997,000.00)		0.227000	ACT/365					171,255.09	0.00	3,419,630.78
JP3198900007	(24,300)	1.000000	3,421.400833	(83,411,370.69)	(87,245,721.24)	3,248,721.24	(25.000000)	1	(41.15)	(345.55)	92.00	0.00	(34.25)	0.00	3,419,630.78
OSAKA GAS CO., LTD. CMN															
9532.T	(17,600)	JPY	3,212.000000	(59,159,500.00)	(56,531,200.00)		0.227000	ACT/365					151,184.94	0.00	4,515,759.21
JP3180400008	(17,900)	1.000000	3,460.000000	(61,934,000.00)	(60,896,000.00)	4,364,800.00	(25.000000)	1	(20.02)	(225.73)	92.00	0.00	(10.31)	0.00	4,515,759.21
PIGEON CORPORATION ORD CMN															
7956.T	(800)	JPY	1,400.500000	0.00	(1,120,400.00)		0.226996	ACT/365					0.00	0.00	527.14
JP3801600002	0	1.000000	1,401.158919	0.00	(1,120,927.14)	527.14	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	527.14
PLAID INC. (JAPAN) CMN															
4165.T	(8,800)	JPY	891.000000	(4,478,400.00)	(7,840,800.00)		0.227000	ACT/365					0.00	0.00	451,985.31
JP3833270006	(4,800)	1.000000	942.541004	(4,689,595.16)	(8,294,360.83)	453,560.83	(25.000000)	1	(277.57)	(1,575.52)	92.00	0.00	0.00	0.00	451,985.31
POLA ORBIS HOLDINGS CMN															
4927.T	(6,900)	JPY	1,398.000000	(3,220,000.00)	(9,646,200.00)		0.227000	ACT/365					0.00	0.00	44,485.18
JP3855900001	(2,300)	1.000000	1,407.367214	(3,251,803.64)	(9,710,833.78)	64,633.78	(94.565200)	1	(63.20)	(184.60)	92.00	(19,964.00)	0.00	0.00	44,492.73

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
RAKUTEN BANK CMN															
5838.T	(2,100)	JPY	4,572.000000	(8,094,600.00)	(9,601,200.00)		0.227000	ACT/365					2,871.46	0.00	(267,467.12)
JP3967220009	(1,800)	1.000000	4,443.290774	(7,956,000.00)	(9,330,910.63)	(270,289.37)	(25.000000)	1	(5.96)	(49.21)	92.00	0.00	(0.45)	0.00	(267,467.12)
RAKUTEN GROUP CMN															
4755.T	(104,900)	JPY	901.700000	(56,253,600.00)	(94,588,330.00)		0.227000	ACT/365					0.00	0.00	1,376,184.88
JP3967200001	(60,100)	1.000000	914.819560	(55,247,208.69)	(95,964,571.88)	1,376,241.88	(25.000000)	1	(41.71)	(57.00)	92.00	0.00	0.00	0.00	1,376,184.88
RENASAS ELECTRONICS CMN															
6723.T	(5,500)	JPY	1,983.000000	(13,980,800.00)	(10,906,500.00)		0.227000	ACT/365					113,221.24	0.00	815,453.36
JP3164720009	(6,800)	1.000000	2,110.686326	(14,352,667.02)	(11,608,774.79)	702,274.79	(25.000000)	1	(6.50)	(42.67)	92.00	0.00	(8.52)	0.00	815,453.36
RESORTTRUST INC CMN															
4681.T	(23,700)	JPY	2,990.000000	(71,414,500.00)	(70,863,000.00)		0.227000	ACT/365					20,819.67	0.00	3,533,619.50
JP3974450003	(23,300)	1.000000	3,138.231658	(73,175,218.35)	(74,376,090.29)	3,513,090.29	(25.000000)	1	(34.05)	(290.46)	92.05	0.00	(1.86)	0.00	3,533,619.50
RINNAI CORP. CMN															
5947.T	(21,400)	JPY	3,197.000000	(57,288,000.00)	(68,415,800.00)		0.227000	ACT/365					44,521.62	0.00	1,115,685.60
JP3977400005	(17,600)	1.000000	3,247.066398	(57,326,211.43)	(69,487,220.91)	1,071,420.91	(25.000000)	1	(35.86)	(256.93)	92.04	0.00	(10.35)	0.00	1,115,685.60
ROHM CO LTD ORD CMN															
6963.T	(6,400)	JPY	1,421.000000	(10,318,950.00)	(9,094,400.00)		0.227000	ACT/365					35,694.46	0.00	792,524.58
JP3982800009	(6,900)	1.000000	1,539.260961	(10,600,010.96)	(9,851,270.15)	756,870.15	(25.000000)	1	(4.75)	(40.03)	92.00	0.00	(4.56)	0.00	792,524.58
RORZE CMN															
6323.T	(2,900)	JPY	1,581.000000	(3,707,600.00)	(4,584,900.00)		0.227000	ACT/365					0.00	0.00	49,983.18
JP3982200002	(2,300)	1.000000	1,598.240935	(3,671,511.34)	(4,634,898.71)	49,998.71	(25.000000)	1	(2.56)	(15.53)	92.00	0.00	0.00	0.00	49,983.18
ROUND ONE CORP CMN															
4680.T	0	JPY	1,261.000000	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	4,450.000000	(2,305,000.00)	(2,225,000.00)		0.227000	ACT/365					0.00	0.00	101,585.89
JP3317300006	(500)	1.000000	4,657.697230	(2,328,848.61)	(2,328,848.62)	103,848.61	(1,200.000000)	1	(743.32)	(2,262.73)	92.00	0.00	0.00	0.00	101,585.89
SANKYO CO., LTD.															
6417.T	(9,400)	JPY	2,050.000000	(16,882,300.00)	(19,270,000.00)		0.227000	ACT/365					0.00	0.00	644,806.02
JP3326410002	(7,900)	1.000000	2,118.604832	(16,838,435.40)	(19,914,885.42)	644,885.42	(25.000000)	1	(10.91)	(79.40)	92.00	0.00	0.00	0.00	644,806.02
SANRIO CO LTD															
8136.T	(5,700)	JPY	5,332.000000	(31,002,300.00)	(30,392,400.00)		0.227000	ACT/365					311,339.81	0.00	1,445,783.16
JP3343200006	(5,700)	1.000000	5,531.051803	(31,578,000.00)	(31,526,995.28)	1,134,595.28	(25.000000)	1	(15.96)	(151.93)	92.00	0.00	(50.84)	0.00	1,445,783.16
SAPPORO HOLDINGS CMN															
2501.T	(1,200)	JPY	7,048.000000	(10,568,600.00)	(8,457,600.00)		0.227000	ACT/365					394,301.25	0.00	1,832,172.53
JP3320800000	(1,400)	1.000000	8,318.000000	(11,645,200.00)	(9,981,600.00)	1,524,000.00	(25.000000)	1	0.04	(16.71)	92.00	(86,112.00)	(4.76)	0.00	1,832,205.09

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(43,200)	JPY	2,136.500000	(96,660,000.00)	(92,296,800.00)		0.227000	ACT/365					1,836.14	0.00	627,790.23
JP3323040000	(43,200)	1.000000	2,151.000000	(92,923,200.00)	(92,923,200.00)	626,400.00	(25.000000)	1	(84.15)	(445.91)	92.46	0.00	(0.24)	0.00	627,790.23
SBI HOLDINGS, INC. CMN															
8473.T	(3,000)	JPY	3,878.000000	(9,154,000.00)	(11,634,000.00)		0.227000	ACT/365					0.00	0.00	430,790.63
JP3436120004	(2,300)	1.000000	4,021.605245	(9,346,692.42)	(12,064,815.74)	430,815.74	(25.000000)	1	(4.57)	(25.10)	92.00	0.00	0.00	0.00	430,790.63
SBI SUMISHIN NET BANK CMN															
7163.T	(5,200)	JPY	3,975.000000	(19,916,000.00)	(20,670,000.00)		0.227000	ACT/365					15,803.96	0.00	(946,291.86)
JP3400650002	(5,200)	1.000000	3,790.000000	(19,708,000.00)	(19,708,000.00)	(962,000.00)	(25.000000)	1	(13.84)	(95.82)	92.00	0.00	(4.90)	0.00	(946,291.86)
SCREEN HOLDINGS CMN															
7735.T	(500)	JPY	10,080.000000	(4,084,234.51)	(5,040,000.00)		0.227000	ACT/365					0.00	0.00	49,666.58
JP3494600004	(400)	1.000000	10,179.338300	(4,084,234.51)	(5,089,669.15)	49,669.15	(25.000000)	1	(2.57)	(2.57)	92.00	0.00	0.00	0.00	49,666.58
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(7,000)	JPY	2,835.500000	(40,978,000.00)	(19,848,500.00)		0.227000	ACT/365					1,501,978.14	0.00	3,184,143.82
JP3419050004	(14,000)	1.000000	3,075.831442	(43,062,820.10)	(21,530,820.10)	1,682,320.10	(25.000000)	1	(12.86)	(154.41)	92.00	0.00	(80.72)	0.00	3,184,143.82
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,505.500000	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	(18,400)	JPY	3,590.000000	(63,927,500.00)	(66,056,000.00)		0.227000	ACT/365					88,764.98	0.00	3,457,186.72
JP3420600003	(17,500)	1.000000	3,773.080946	(66,185,000.00)	(69,424,689.41)	3,368,689.41	(25.000000)	1	(26.24)	(267.66)	92.00	0.00	(10.15)	0.00	3,457,186.72
SEVEN & I HOLDINGS CMN															
3382.T	(32,500)	JPY	2,422.000000	0.00	(78,715,000.00)		0.226996	ACT/365					0.00	0.00	516,249.63
JP3422950000	0	1.000000	2,437.884604	0.00	(79,231,249.63)	516,249.63	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	516,249.63
SG HOLDINGS CO., LTD. CMN															
9143.T	(6,100)	JPY	1,474.500000	(5,789,550.00)	(8,994,450.00)		0.227000	ACT/365					0.00	0.00	107,144.17
JP3162770006	(3,900)	1.000000	1,492.066944	(5,868,818.50)	(9,101,608.36)	107,158.36	(25.000000)	1	(3.16)	(14.19)	92.00	0.00	0.00	0.00	107,144.17
SHIMANO CORPORATION CMN															
7309.T	0	JPY	20,900.000000	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	0	0.00	(5.66)	92.00	(14,214.00)	(5.66)	0.00	144,512.61
SHIMIZU CORP CMN															
1803.T	(11,000)	JPY	1,261.500000	(1,027,833.19)	(13,876,500.00)		0.227000	ACT/365					0.00	0.00	70,092.77
JP3358800005	(800)	1.000000	1,267.872129	(1,027,833.19)	(13,946,593.42)	70,093.42	(25.000000)	1	(0.65)	(0.65)	92.00	0.00	0.00	0.00	70,092.77
SHINKO ELEC IND CO LTD CMN															
6967.T	(11,400)	JPY	5,865.000000	(37,561,600.00)	(66,861,000.00)		0.227000	ACT/365					0.00	0.00	(761,070.92)
JP3375800004	(6,400)	1.000000	5,798.255073	(36,755,115.38)	(66,100,107.83)	(760,892.17)	(25.000000)	1	(28.68)	(178.75)	92.00	0.00	0.00	0.00	(761,070.92)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SHISEIDO CO., LTD. CMN															
4911.T	(36,000)	JPY	2,518.500000	(98,154,950.00)	(90,666,000.00)		0.227000	ACT/365					340,086.66	0.00	9,261,247.18
JP3351600006	(37,300)	1.000000	2,785.868862	(103,913,729.02)	(100,291,279.02)	9,625,279.02	(25.000000)	1	(26.04)	(318.50)	92.00	(703,800.00)	(11.58)	0.00	9,261,513.25
SOFTBANK GROUP CORP. CMN															
9984.T	0	JPY	9,007.000000	(3,731,600.00)	0.00		0.227000	ACT/365					107,915.48	0.00	107,902.93
JP3436100006	(400)	1.000000	0.000000	(3,781,054.22)	0.00	0.00	(25.000000)	1	(2.04)	(12.54)	92.00	0.00	(13.46)	0.00	107,902.93
SOJITZ CORPORATION CMN															
2768.T	(6,700)	JPY	3,115.000000	(8,153,600.00)	(20,870,500.00)		0.227000	ACT/365					0.00	0.00	383,032.38
JP3663900003	(2,600)	1.000000	3,172.174084	(8,429,200.00)	(21,253,566.36)	383,066.36	(25.000000)	1	(3.42)	(33.99)	92.00	0.00	0.00	0.00	383,032.38
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(6,200)	JPY	6,160.000000	(35,037,900.00)	(38,192,000.00)		0.227000	ACT/365					0.00	0.00	(54,078.65)
JP3164630000	(5,700)	1.000000	6,151.306205	(35,037,900.00)	(38,138,098.47)	(53,901.53)	(25.000000)	1	(22.08)	(177.13)	92.00	0.00	0.00	0.00	(54,078.65)
SUBARU CORPORATION CMN															
7270.T	0	JPY	2,662.500000	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	(14,700)	JPY	1,123.000000	(16,412,400.00)	(16,508,100.00)		0.227000	ACT/365					0.00	0.00	487,706.16
JP3322930003	(14,100)	1.000000	1,156.183347	(16,318,789.21)	(16,995,895.20)	487,795.20	(25.000000)	1	(10.92)	(89.03)	92.00	0.00	0.00	0.00	487,706.16
SUMITOMO CHEMICAL COMPANY CMN															
4005.T	(6,900)	JPY	333.600000	(1,222,020.57)	(2,301,840.00)		0.227000	ACT/365					0.00	0.00	19,918.31
JP3401400001	(3,600)	1.000000	336.486823	(1,222,020.57)	(2,321,759.08)	19,919.08	(25.000000)	1	(0.77)	(0.77)	92.00	0.00	0.00	0.00	19,918.31
SUMITOMO CORPORATION CMN															
8053.T	(2,800)	JPY	3,245.000000	(9,172,800.00)	(9,086,000.00)		0.227000	ACT/365					3,221.97	0.00	515,580.15
JP3404600003	(2,800)	1.000000	3,428.000000	(9,598,400.00)	(9,598,400.00)	512,400.00	(25.000000)	1	(3.13)	(41.81)	92.00	0.00	(2.79)	0.00	515,580.15
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(53,600)	JPY	552.000000	(28,285,500.00)	(29,587,200.00)		0.227000	ACT/365					0.00	0.00	513,166.97
JP3495000006	(51,900)	1.000000	561.576220	(29,172,245.72)	(30,100,485.38)	513,285.38	(25.000000)	1	(12.31)	(118.41)	92.00	0.00	0.00	0.00	513,166.97
SUMITOMO METAL MNG CMN															
5713.T	(700)	JPY	3,577.000000	(9,993,200.00)	(2,503,900.00)		0.227000	ACT/365					92,078.01	0.00	117,219.39
JP3402600005	(2,800)	1.000000	3,613.000000	(10,116,400.00)	(2,529,100.00)	25,200.00	(25.000000)	1	(5.53)	(58.62)	92.00	0.00	(50.31)	0.00	117,219.39
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	0	JPY	3,712.000000	(59,904,000.00)	0.00		0.227000	ACT/365					2,603,475.48	0.00	2,603,343.12
JP3890350006	(15,600)	1.000000	0.000000	(60,436,171.40)	0.00	0.00	(25.000000)	1	(34.44)	(132.36)	92.00	0.00	(160.56)	0.00	2,603,343.12
SUNWELS CMN															
9229.T	(9,500)	JPY	607.000000	(4,224,400.00)	(5,766,500.00)		0.227000	ACT/365					0.00	0.00	796,517.91
JP3324410004	(5,900)	1.000000	691.210291	(4,168,353.65)	(6,566,497.76)	799,997.76	(500.000000)	1	(552.76)	(3,479.85)	92.00	0.00	0.00	0.00	796,517.91

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SYSTEMX CORP CMN															
6869.T	(300)	JPY	2,943.500000	0.00	(883,050.00)		0.226996	ACT/365					0.00	0.00	192.59
JP3351100007	0	1.000000	2,944.141952	0.00	(883,242.59)	192.59	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	192.59
TAIHEIYO CEMENT CORPORATION CMN															
5233.T	(26,200)	JPY	3,378.000000	(96,188,000.00)	(88,503,600.00)		0.227000	ACT/365					253,320.13	0.00	5,728,783.00
JP3449020001	(27,800)	1.000000	3,587.000000	(99,718,600.00)	(93,979,400.00)	5,475,800.00	(25.000000)	1	(38.65)	(337.13)	92.10	0.00	(20.77)	0.00	5,728,783.00
TAISEI CORPORATION CMN															
1801.T	(500)	JPY	6,389.000000	0.00	(3,194,500.00)		0.226996	ACT/365					0.00	0.00	10,691.65
JP3443600006	0	1.000000	6,410.383298	0.00	(3,205,191.65)	10,691.65	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	10,691.65
TAIYO YUDEN CMN															
6976.T	(17,500)	JPY	2,250.000000	(39,121,400.00)	(39,375,000.00)		0.227000	ACT/365					0.00	0.00	326,211.79
JP3452000007	(17,200)	1.000000	2,268.652437	(39,019,162.00)	(39,701,417.65)	326,417.65	(25.000000)	1	(25.29)	(205.86)	92.00	0.00	0.00	0.00	326,211.79
TAKASHIMAYA CO LTD CMN															
8233.T	(3,500)	JPY	1,226.000000	(4,575,050.00)	(4,291,000.00)		0.227000	ACT/365					78,808.66	0.00	211,785.50
JP3456000003	(3,700)	1.000000	1,264.000000	(4,676,800.00)	(4,424,000.00)	133,000.00	(25.000000)	1	(2.25)	(23.16)	92.00	0.00	(7.27)	0.00	211,785.50
TAZMO CO., LTD. CMN															
6266.T	(1,800)	JPY	2,039.000000	(2,638,800.00)	(3,670,200.00)		0.227000	ACT/365					0.00	0.00	260,303.82
JP3468000009	(1,200)	1.000000	2,184.969079	(2,669,526.47)	(3,932,944.34)	262,744.34	(529.166600)	1	(365.96)	(2,440.52)	92.00	0.00	0.00	0.00	260,303.82
TDK CORP CMN															
6762.T	0	JPY	1,850.500000	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	(12,600)	JPY	1,293.500000	(14,094,000.00)	(16,298,100.00)		0.227000	ACT/365					0.00	0.00	373,037.68
JP3544000007	(10,800)	1.000000	1,323.109998	(14,354,186.59)	(16,671,185.97)	373,085.97	(25.000000)	1	(7.26)	(48.29)	92.00	0.00	0.00	0.00	373,037.68
TERUMO CORP CMN															
4543.T	0	JPY	2,991.000000	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	3,504.000000	0.00	0.00		0.000000	ACT/365					14,202.96	0.00	(16,724.10)
JP3539250005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(15.06)	92.00	(30,912.00)	(15.06)	0.00	(16,717.19)
TOHO GAS CO., LTD. CMN															
9533.T	(1,300)	JPY	3,972.000000	(2,446,800.00)	(5,163,600.00)		0.227000	ACT/365					0.00	0.00	179,609.29
JP3600200004	(600)	1.000000	4,110.168052	(2,550,600.00)	(5,343,218.47)	179,618.47	(25.000000)	1	(0.90)	(9.18)	92.00	0.00	0.00	0.00	179,609.29
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(20,100)	JPY	1,089.000000	(20,755,200.00)	(21,888,900.00)		0.227000	ACT/365					0.00	0.00	1,665,872.78
JP3605400005	(18,400)	1.000000	1,171.882610	(21,682,962.14)	(23,554,840.46)	1,665,940.46	(25.000000)	1	(7.31)	(67.67)	92.00	0.00	0.00	0.00	1,665,872.78

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TOKYO ELECTRON LTD CMN															
8035.T	(1,200)	JPY	26,020.000000	(21,628,000.00)	(31,224,000.00)		0.227000	ACT/365					0.00	0.00	994,325.71
JP3571400005	(800)	1.000000	26,848.671390	(21,644,093.04)	(32,218,405.67)	994,405.67	(25.000000)	1	(13.53)	(79.96)	92.00	0.00	0.00	0.00	994,325.71
TOKYO GAS CMN															
9531.T	(1,100)	JPY	4,170.000000	0.00	(4,587,000.00)		0.226996	ACT/365					0.00	0.00	27,400.04
JP3573000001	0	1.000000	4,194.909131	0.00	(4,614,400.04)	27,400.04	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	27,400.04
TOKYO KEIKI INC. CMN															
7721.T	(1,100)	JPY	2,933.000000	(3,030,000.00)	(3,226,300.00)		0.227000	ACT/365					0.00	0.00	309,267.93
JP3624000000	(1,000)	1.000000	3,214.255254	(3,240,000.00)	(3,535,680.78)	309,380.78	(40.000000)	1	(13.06)	(112.85)	92.00	0.00	0.00	0.00	309,267.93
TOPCON CMN															
7732.T	(3,800)	JPY	2,723.500000	(11,092,550.00)	(10,349,300.00)		0.227000	ACT/365					110,972.72	0.00	547,932.50
JP3630400004	(4,100)	1.000000	2,838.500000	(11,637,850.00)	(10,786,300.00)	437,000.00	(25.000000)	1	(3.60)	(40.22)	92.00	0.00	(6.84)	0.00	547,932.50
TOPPAN PRINTING CO LTD CMN															
7911.T	(2,400)	JPY	4,224.000000	(7,304,900.00)	(10,137,600.00)		0.227000	ACT/365					(14,747.17)	0.00	(13,020.56)
JP3629000005	(1,700)	1.000000	4,224.737176	(7,138,664.28)	(10,139,369.22)	1,769.22	(25.000000)	1	(5.64)	(42.61)	92.00	0.00	(6.99)	0.00	(13,020.56)
TOWA CORP CMN															
6315.T	(5,400)	JPY	1,750.000000	(8,918,000.00)	(9,450,000.00)		0.227000	ACT/365					0.00	0.00	(100,562.52)
JP3555700008	(4,900)	1.000000	1,731.387452	(8,453,850.46)	(9,349,492.24)	(100,507.76)	(25.000000)	1	(8.51)	(54.76)	92.00	0.00	0.00	0.00	(100,562.52)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(35,400)	JPY	2,291.500000	(60,165,700.00)	(81,119,100.00)		0.227000	ACT/365					7,737.68	0.00	3,175,720.56
JP3613400005	(25,900)	1.000000	2,380.997813	(62,328,350.00)	(84,287,322.57)	3,168,222.57	(25.000000)	1	(24.46)	(239.69)	92.00	0.00	(3.03)	0.00	3,175,720.56
TOYOTA INDUSTRIES CMN															
6201.T	(5,500)	JPY	12,255.000000	(164,385,000.00)	(67,402,500.00)		0.227000	ACT/365					3,740,872.92	0.00	7,094,956.38
JP3634600005	(13,000)	1.000000	12,865.000000	(167,245,000.00)	(70,757,500.00)	3,355,000.00	(25.000000)	1	(85.80)	(916.54)	92.00	0.00	(607.35)	0.00	7,094,956.38
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(17,900)	JPY	1,906.000000	(30,937,500.00)	(34,117,400.00)		0.227000	ACT/365					0.00	0.00	(1,206,504.22)
JP3802680003	(16,500)	1.000000	1,840.925099	(30,286,832.55)	(32,952,559.27)	(1,164,840.73)	(655.454500)	1	(5,367.29)	(41,663.49)	92.00	0.00	0.00	0.00	(1,206,504.22)
TSURUHA HOLDINGS CMN															
3391.T	(800)	JPY	8,653.000000	(4,312,500.00)	(6,922,400.00)		0.227000	ACT/365					0.00	0.00	(35,157.02)
JP3536150000	(500)	1.000000	8,609.065374	(4,296,520.71)	(6,887,252.30)	(35,147.70)	(25.000000)	1	(2.82)	(9.32)	92.00	0.00	0.00	0.00	(35,157.02)
UBE INDUSTRIES LTD CMN															
4208.T	(6,300)	JPY	2,304.500000	(7,328,400.00)	(14,518,350.00)		0.227000	ACT/365					0.00	0.00	346,086.65
JP3158800007	(3,100)	1.000000	2,359.437952	(7,414,593.37)	(14,864,459.10)	346,109.10	(25.000000)	1	(4.08)	(22.45)	92.00	0.00	0.00	0.00	346,086.65
ULVAC, INC. CMN															
6728.T	(1,700)	JPY	6,100.000000	(8,881,600.00)	(10,370,000.00)		0.227000	ACT/365					0.00	0.00	196,047.70
JP3126190002	(1,400)	1.000000	6,215.349253	(8,691,915.56)	(10,566,093.73)	196,093.73	(25.000000)	1	(6.78)	(46.03)	92.00	0.00	0.00	0.00	196,047.70

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
UNICHARM CMN															
8113.T	(20,200)	JPY	1,220.500000	(23,559,850.00)	(24,654,100.00)		0.227000	ACT/365					103,986.65	0.00	1,470,021.70
JP3951600000	(19,100)	1.000000	1,298.149138	(24,877,750.00)	(26,222,612.58)	1,568,512.58	(25.000000)	1	(6.65)	(77.53)	92.00	(202,400.00)	(3.45)	0.00	1,470,066.93
WELCIA HOLDINGS CMN															
3141.T	(3,800)	JPY	2,151.000000	(5,053,200.00)	(8,173,800.00)		0.227000	ACT/365					0.00	0.00	(242,948.79)
JP3274280001	(2,400)	1.000000	2,087.069619	(4,950,158.31)	(7,930,864.55)	(242,935.45)	(25.000000)	1	(3.83)	(13.34)	92.00	0.00	0.00	0.00	(242,948.79)
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,726.000000	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	(52,300)	JPY	1,066.500000	(56,000,100.00)	(55,777,950.00)		0.227000	ACT/365					0.00	0.00	3,244,233.75
JP3942600002	(51,900)	1.000000	1,128.534988	(58,596,757.53)	(59,022,379.86)	3,244,429.86	(25.000000)	1	(19.14)	(196.11)	92.00	0.00	0.00	0.00	3,244,233.75
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(48,100)	JPY	4,087.000000	(155,550,000.00)	(196,584,700.00)		0.227000	ACT/365					0.00	0.00	6,708,498.55
JP3932000007	(36,600)	1.000000	4,226.479724	(155,042,711.24)	(203,293,674.73)	6,708,974.73	(25.000000)	1	(101.17)	(476.17)	92.00	0.00	0.00	0.00	6,708,498.55
TOTAL Short				(4,759,426,508.31)	(4,972,769,210.00)	133,547,295.12			(43,740.47)	(333,571.45)		(7,692,077.99)	31,361,021.74	0.00	156,882,667.42
				(4,794,934,593.00)	(5,106,316,505.12)								(7,336.58)	0.00	156,885,276.49
TOTAL JPY				(559,911,268.48)	(581,461,790.00)	(7,897,659.77)			(99,139.49)	(746,030.24)		(2,266,337.99)	29,479,111.58	0.00	18,569,083.58
				(512,178,606.78)	(573,564,130.23)							(2,266,337.99)	(67,697.14)	0.00	18,569,641.45
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(168,472)	NZD	11.740000	(1,921,987.05)	(1,977,861.28)		4.250000	ACT/365					0.00	0.00	130,813.14
NZIFTE0003S3	(162,193)	1.000000	12.505486	(2,033,317.99)	(2,106,824.22)	128,962.94	(35.000000)	1	218.33	1,850.20	100.00	0.00	0.00	0.00	130,813.14
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,200	SGD	6.830000	475,956.00	479,466.00		2.933200	ACT/365					0.00	0.00	(1,191.79)
SG1U68934629	70,200	1.000000	6.840000	480,168.00	480,168.00	(702.00)	20.000000	1	(41.20)	(489.79)	100.00	0.00	0.00	0.00	(1,191.79)
OCBC LTD CMN															
OCBC.SI	0	SGD	16.920000	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	0	0.00	(640.67)	100.00	0.00	(640.67)	0.00	30,880.74
SINGAPORE EXCHANGE LTD CMN															
SGXL.SI	110,100	SGD	12.130000	1,337,715.00	1,335,513.00		2.933200	ACT/365					0.00	0.00	(68,589.65)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(67,161.00)	20.000000	1	(120.05)	(1,428.65)	100.00	0.00	0.00	0.00	(68,589.65)

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066831553 (Cont.)															
SGD (Cont.)															
Long (Cont.)															
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.110000	162,096.00	164,208.00		2.933200	ACT/365					0.00	0.00	1,418.22
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	1,584.00	20.000000	1	(13.96)	(165.78)	100.00	0.00	0.00	0.00	1,418.22
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	0	SGD	36.970000	0.00	0.00		0.000000	ACT/365					8,362.68	0.00	8,086.29
SG1M31001969	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(276.39)	100.00	0.00	(276.39)	0.00	8,086.29
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	9,100	SGD	3.060000	109,080.00	27,846.00		2.933200	ACT/365					(1,553.49)	0.00	(2,031.69)
SG1T56930848	36,000	1.000000	3.100000	111,600.00	28,210.00	(364.00)	20.000000	1	(9.57)	(114.20)	100.00	0.00	(91.23)	0.00	(2,031.69)
TOTAL Long				2,084,847.00	2,007,033.00								38,330.61	0.00	(31,427.87)
				2,157,066.00	2,073,676.00	(66,643.00)			(184.77)	(3,115.48)		0.00	(1,008.30)	0.00	(31,427.87)
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(76,400)	SGD	0.735000	(57,300.00)	(56,154.00)		2.933200	ACT/365					0.00	0.00	2,658.52
SGXE21576413	(76,400)	1.000000	0.769386	(58,781.09)	(58,781.09)	2,627.09	(20.000000)	1	4.41	31.43	100.00	0.00	0.00	0.00	2,658.52
SATS LTD CMN															
SATS.SI	(160,900)	SGD	3.620000	(567,978.00)	(582,458.00)		2.933200	ACT/365					0.00	0.00	3,596.79
SG1I52882764	(156,900)	1.000000	3.639204	(571,120.82)	(585,547.97)	3,089.97	(20.000000)	1	42.78	506.82	100.00	0.00	0.00	0.00	3,596.79
SEATRIUM LIMITED CMN															
SEAT.SI	(258,100)	SGD	2.180000	(565,239.00)	(562,658.00)		2.933200	ACT/365					0.00	0.00	(13,228.38)
SGXE34184239	(258,100)	1.000000	2.127865	(549,202.04)	(549,202.04)	(13,455.96)	(113.705900)	1	26.53	227.58	100.00	0.00	0.00	0.00	(13,228.38)
TOTAL Short				(1,190,517.00)	(1,201,270.00)								0.00	0.00	(6,973.07)
				(1,179,103.96)	(1,193,531.10)	(7,738.90)			73.72	765.83		0.00	0.00	0.00	(6,973.07)
TOTAL SGD				894,330.00	805,763.00	(74,381.90)			(111.05)	(2,349.65)		0.00	38,330.61	0.00	(38,400.94)
				977,962.04	880,144.90	(74,381.90)						0.00	(1,008.30)	0.00	(38,400.94)
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	9,300	CNY	2.025129	18,395.92	18,833.70		4.330000	ACT/360					0.00	0.00	(27.25)
CNE1000010N2	9,300	7.347680	2.026159	18,843.27	18,843.27	(9.57)	50.000000	1	(2.52)	(17.68)	90.00	0.00	0.00	0.00	(27.25)
ABB INDIA LIMITED CMN															
ABB.NS	0	INR	70.995761	0.00	0.00		0.000000	ACT/360					(2,490.49)	0.00	(2,539.88)
INE117A01022	0	86.577001	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)
AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	286,800	CNY	2.788635	796,560.56	799,780.61		4.330000	ACT/360					0.00	0.00	(71,864.87)
CNE000000RM5	286,600	7.347680	3.035583	870,055.02	870,605.12	(70,824.51)	50.000000	1	(115.71)	(1,040.36)	90.00	0.00	0.00	0.00	(71,864.87)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	75,000	CNY	1.060199	77,340.08	79,514.89		4.330000	ACT/360					0.00	0.00	(1,597.81)
CNE000001NNO	75,000	7.347680	1.080203	81,015.23	81,015.23	(1,500.33)	50.000000	1	(10.82)	(97.48)	90.00	0.00	0.00	0.00	(1,597.81)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	31,600	CNY	1.160911	33,477.05	36,684.78		4.330000	ACT/360					0.00	0.00	(1,749.25)
CNE000001FB1	29,400	7.347680	1.215037	35,891.62	38,395.18	(1,710.40)	50.000000	1	(4.78)	(38.85)	90.00	0.00	0.00	0.00	(1,749.25)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	2.957396	42,496.24	43,473.72		4.330000	ACT/360					0.00	0.00	(2,351.36)
CNE1000034D3	14,700	7.347680	3.113606	45,770.01	45,770.01	(2,296.29)	50.000000	1	(6.10)	(55.07)	90.00	0.00	0.00	0.00	(2,351.36)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002226.ZK	125,700	CNY	0.721316	90,119.74	90,669.44		4.330000	ACT/360					0.00	0.00	(2,481.54)
CNE100000B57	125,700	7.347680	0.740166	93,038.82	93,038.82	(2,369.38)	50.000000	1	(12.44)	(112.15)	90.00	0.00	0.00	0.00	(2,481.54)
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	3,800	CNY	1.844120	6,306.92	7,007.65		4.330000	ACT/360					0.00	0.00	191.06
CNE000000XP6	3,800	7.347680	1.791689	6,808.42	6,808.42	199.24	50.000000	1	(0.91)	(8.18)	90.00	0.00	0.00	0.00	191.06
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300866.ZK	5,819	CNY	14.199040	95,346.52	82,624.21		4.330000	ACT/360					4,878.70	0.00	9,730.58
CNE1000047B9	6,719	7.347680	13.333880	89,590.34	77,589.85	5,034.36	50.000000	1	(12.10)	(182.49)	90.00	0.00	(88.73)	0.00	9,730.58
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	11,000	CNY	1.140496	12,705.00	12,545.46		4.330000	ACT/360					(32.30)	0.00	(1,305.81)
CNE000000784	11,000	7.347680	1.254775	13,802.52	13,802.52	(1,257.07)	50.000000	1	(1.84)	(16.44)	90.00	0.00	(0.07)	0.00	(1,305.81)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	4.775289	75,968.58	76,404.63		4.330000	ACT/360					0.00	0.00	(15,687.77)
TW0003019006	16,000	33.087000	5.746951	91,951.22	91,951.22	(15,546.59)	30.000000	1	(11.69)	(141.19)	90.00	0.00	0.00	0.00	(15,687.77)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	10,800	CNY	5.036964	55,875.87	54,399.21		4.330000	ACT/360					119.91	0.00	644.48
CNE100003GF5	10,800	7.347680	4.981769	53,803.11	53,803.11	596.11	50.000000	1	(7.25)	(71.53)	90.00	0.00	(6.55)	0.00	644.48
BANK OF BARODA CMN															
BOB.NS	30,004	INR	2.584058	125,528.97	77,532.08		4.330000	ACT/360					(6,311.39)	0.00	(10,372.21)
INE028A01039	49,831	86.577001	2.712201	135,151.69	81,376.88	(3,844.80)	75.000000	1	(18.87)	(216.02)	78.16	0.00	(135.85)	0.00	(10,587.07)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.970374	0.00	0.00		0.000000	ACT/360					189.15	0.00	189.15
CNE100002GG5	0	7.347680	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	12.888422	494,470.58	594,156.25		4.330000	ACT/360					0.00	0.00	(431.84)
CNE000001QQ6	42,000	7.347680	12.884602	545,736.20	593,980.15	176.10	50.000000	1	(72.51)	(607.94)	90.00	0.00	0.00	0.00	(431.84)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	16.267720	0.00	0.00		0.000000	ACT/360					76.17	0.00	70.05
CNE100003RC9	0	7.347680	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	0.669599	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.347680	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	37.562877	788,714.20	829,801.52		4.330000	ACT/360					0.00	0.00	(1,163.72)
CNE100003PM2	22,091	7.347680	37.575558	830,081.64	830,081.64	(280.13)	50.000000	1	(110.79)	(883.60)	90.00	0.00	0.00	0.00	(1,163.72)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000786.ZK	49,600	CNY	4.216297	209,379.02	209,128.32		4.330000	ACT/360					2,714.24	0.00	6,271.15
CNE000000QS4	50,100	7.347680	4.139184	207,373.12	205,303.53	3,824.80	50.000000	1	(27.85)	(267.89)	90.00	0.00	(19.79)	0.00	6,271.15
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	169,100	CNY	2.157143	350,709.11	364,772.96		4.330000	ACT/360					0.00	0.00	(25,248.92)
CNE100000YL2	157,000	7.347680	2.303868	363,625.50	389,584.03	(24,811.07)	50.000000	1	(48.61)	(437.84)	90.00	0.00	0.00	0.00	(25,248.92)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	209,700	CNY	1.924417	393,972.83	403,550.24		4.330000	ACT/360					(322.32)	0.00	(15,091.17)
CNE100001S16	209,700	7.347680	1.992434	417,813.41	417,813.41	(14,263.17)	50.000000	1	(55.73)	(505.68)	90.00	0.00	(5.64)	0.00	(15,091.17)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.289474	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.347680	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	22,200	CNY	0.658711	15,056.48	14,623.39		4.330000	ACT/360					(48.21)	0.00	(905.84)
CNE000000Y52	23,300	7.347680	0.696464	16,227.61	15,461.50	(838.11)	50.000000	1	(2.16)	(19.52)	90.00	0.00	(1.12)	0.00	(905.84)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	16,300	CNY	1.454881	22,551.88	23,714.56		4.330000	ACT/360					0.00	0.00	702.74
CNE000001261	16,300	7.347680	1.410146	22,985.39	22,985.39	729.17	50.000000	1	(3.08)	(26.43)	90.00	0.00	0.00	0.00	702.74
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	44,420	INR	3.117456	105,685.12	138,477.40		4.330000	ACT/360					(47.73)	0.00	2,563.57
INE263A01024	34,640	86.577001	3.057913	105,685.12	135,832.51	2,644.89	75.000000	1	(14.91)	(33.59)	78.16	0.00	(18.68)	0.00	2,076.15
BHARAT HEAVY ELECTRICALS LTD CMN															
BHEL.NS	12,404	INR	2.276586	0.00	28,238.77		4.330000	ACT/360					0.00	0.00	143.75
INE257A01026	0	86.577001	2.264997	0.00	28,095.02	143.75	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(2.38)
BHARAT PETROLEUM CORP LTD CMN															
BPCL.NS	22,517	INR	3.120921	9,756.56	70,273.78		4.330000	ACT/360					(2,160.96)	0.00	(2,681.63)
INE029A01011	3,178	86.577001	3.142631	10,569.00	70,762.63	(488.84)	75.000000	1	(1.47)	(31.82)	78.16	0.00	(22.91)	0.00	(2,889.69)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
600597.SH	7,700	CNY	1.110555	8,516.39	8,551.27		4.330000	ACT/360					0.00	0.00	(439.55)
CNE000001C99	7,700	7.347680	1.166236	8,980.02	8,980.02	(428.75)	50.000000	1	(1.20)	(10.81)	90.00	0.00	0.00	0.00	(439.55)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.338055	0.00	0.00		0.000000	ACT/360					(18.45)	0.00	(18.45)
CNE100002D38	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	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	47,700	CNY	1.818261	200,227.17	86,731.05		4.330000	ACT/360					(25,939.49)	0.00	(35,156.22)
CNE0000012Q3	110,000	7.347680	2.003359	220,369.49	95,560.22	(8,829.17)	50.000000	1	(29.29)	(387.55)	90.00	0.00	(288.82)	0.00	(35,156.22)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
300146.ZK	44,900	CNY	1.588256	69,695.76	71,312.71		4.330000	ACT/360					0.00	0.00	(2,662.16)
CNE100000Y84	44,900	7.347680	1.645568	73,886.00	73,886.00	(2,573.29)	50.000000	1	(9.85)	(88.87)	90.00	0.00	0.00	0.00	(2,662.16)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	16,400	CNY	37.603706	601,034.74	616,700.78		4.330000	ACT/360					(452.68)	0.00	8,105.35
CNE100001526	16,400	7.347680	37.046109	607,556.19	607,556.19	9,144.60	50.000000	1	(81.42)	(586.56)	90.00	0.00	(7.74)	0.00	8,105.35
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600906.SH	16,600	CNY	0.910491	14,859.64	15,114.16		4.330000	ACT/360					0.00	0.00	(898.95)
CNE100005295	16,600	7.347680	0.963541	15,994.79	15,994.79	(880.63)	50.000000	1	(2.13)	(18.33)	90.00	0.00	0.00	0.00	(898.95)
CANARA BANK CMN															
CNBK.NS	28,882	INR	1.076729	0.00	31,098.10		4.330000	ACT/360					0.00	0.00	379.72
INE476A01022	0	86.577001	1.063582	0.00	30,718.38	379.72	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	306.33
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002367.ZK	485,000	CNY	0.930906	392,918.60	451,489.45		4.330000	ACT/360					0.00	0.00	2,912.67
CNE100000M39	446,400	7.347680	0.923947	414,095.21	448,114.51	3,374.94	50.000000	1	(55.26)	(462.27)	90.00	0.00	0.00	0.00	2,912.67
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	1.979629	630,044.46	631,501.80		4.330000	ACT/360					0.00	0.00	(33,782.27)
TW0002882008	319,000	33.087000	2.082317	664,259.12	664,259.12	(32,757.32)	30.000000	1	(85.15)	(1,024.95)	90.00	0.00	0.00	0.00	(33,782.27)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.409653	117,962.43	118,799.40		4.330000	ACT/360					0.00	0.00	(5,087.57)
CNE100001T15	290,000	7.347680	0.426730	123,751.72	123,751.72	(4,952.31)	50.000000	1	(16.52)	(135.25)	90.00	0.00	0.00	0.00	(5,087.57)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.549833	208,810.97	213,115.43		4.330000	ACT/360					0.00	0.00	(15,816.05)
CNE100002FF9	387,600	7.347680	0.589931	228,657.17	228,657.17	(15,541.74)	50.000000	1	(30.40)	(274.31)	90.00	0.00	0.00	0.00	(15,816.05)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	319,200	CNY	0.496755	160,237.12	158,564.34		4.330000	ACT/360					0.00	0.00	(9,021.11)
CNE100003N43	319,200	7.347680	0.524585	167,447.57	167,447.57	(8,883.24)	50.000000	1	(22.37)	(137.88)	90.00	0.00	0.00	0.00	(9,021.11)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,600	CNY	3.881497	125,066.48	126,536.81		4.330000	ACT/360					0.00	0.00	(3,564.08)
CNE1000010Q5	32,600	7.347680	3.986153	129,948.59	129,948.59	(3,411.77)	50.000000	1	(17.37)	(152.30)	90.00	0.00	0.00	0.00	(3,564.08)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	8,100	CNY	5.072349	52,122.74	41,086.03		4.330000	ACT/360					(1,811.82)	0.00	(4,551.83)
CNE100001T56	10,400	7.347680	5.403246	56,995.84	43,766.30	(2,680.27)	50.000000	1	(7.58)	(59.74)	90.00	0.00	(19.31)	0.00	(4,551.83)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.877828	7,192.70	7,285.97		4.330000	ACT/360					0.00	0.00	(453.51)
CNE000000SH3	8,300	7.347680	0.931350	7,730.20	7,730.20	(444.23)	50.000000	1	(1.03)	(9.28)	90.00	0.00	0.00	0.00	(453.51)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	39,500	CNY	2.195251	83,345.67	86,712.40		4.330000	ACT/360					0.00	0.00	(307.77)
CNE100001JY4	39,500	7.347680	2.200465	86,918.36	86,918.36	(205.95)	50.000000	1	(11.61)	(101.81)	90.00	0.00	0.00	0.00	(307.77)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	0	CNY	2.191168	0.00	0.00		0.000000	ACT/360					2.67	0.00	2.67
CNE100001VQ5	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	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	1.264345	284,840.13	288,397.02		4.330000	ACT/360					0.00	0.00	(21,603.07)
CNE100003Y73	218,100	7.347680	1.357549	297,140.92	309,656.85	(21,259.83)	50.000000	1	(39.70)	(343.24)	90.00	0.00	0.00	0.00	(21,603.07)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	34,400	CNY	0.734926	0.00	25,281.45		4.330000	ACT/360					19.81	0.00	892.78
CNE100001P27	0	7.347680	0.709441	0.00	24,404.78	876.67	50.000000	0	0.00	(3.69)	90.00	0.00	(3.69)	0.00	892.78
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.773718	227,675.03	225,925.59		4.330000	ACT/360					0.00	0.00	(2,774.53)
TW0002610003	292,000	33.087000	0.782012	228,347.50	228,347.50	(2,421.91)	30.000000	1	(29.36)	(352.62)	90.00	0.00	0.00	0.00	(2,774.53)
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	1.000316	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.347680	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	1.056116	8,592.85	8,765.76		4.330000	ACT/360					0.00	0.00	(539.79)
CNE100003GD0	8,300	7.347680	1.119806	9,294.39	9,294.39	(528.63)	50.000000	1	(1.24)	(11.16)	90.00	0.00	0.00	0.00	(539.79)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.327897	348,377.37	357,051.48		4.330000	ACT/360					0.00	0.00	(21,041.01)
CNE1000048J0	82,500	7.347680	4.577574	377,649.85	377,649.85	(20,598.38)	50.000000	1	(50.26)	(442.63)	90.00	0.00	0.00	0.00	(21,041.01)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	54,900	CNY	5.226139	286,498.47	286,915.05		4.330000	ACT/360					0.00	0.00	(13,897.40)
CNE000001Q93	54,700	7.347680	5.474540	299,506.52	300,552.26	(13,637.21)	50.000000	1	(40.00)	(260.19)	90.00	0.00	0.00	0.00	(13,897.40)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	303,600	CNY	2.429338	714,731.45	737,547.09		4.330000	ACT/360					0.00	0.00	(52,981.62)
CNE100000HK9	299,700	7.347680	2.600845	780,324.30	789,616.63	(52,069.54)	50.000000	1	(103.78)	(912.08)	90.00	0.00	0.00	0.00	(52,981.62)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	84,900	CNY	4.259848	427,899.55	361,661.10		4.330000	ACT/360					(6,408.16)	0.00	(40,424.19)
CNE1000008M8	98,600	7.347680	4.654021	458,886.47	395,126.38	(33,465.29)	50.000000	1	(61.14)	(550.74)	90.00	0.00	(83.99)	0.00	(40,424.19)
CHINA PETROLEUM & CHEMICAL CORP CMN CLASS A SERIES NORTHBOUND															
600028.SH	844,800	CNY	0.851970	0.00	719,743.92		4.323414	ACT/360					0.00	0.00	3,674.19
CNE0000018G1	0	7.347680	0.847620	0.00	716,069.73	3,674.19	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,674.19
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	926,262	CNY	0.785282	617,297.44	727,376.77		4.330000	ACT/360					0.00	0.00	(42,526.35)
CNE1000003MP2	798,862	7.347680	0.830427	671,553.73	769,192.80	(41,816.03)	50.000000	1	(89.35)	(710.32)	90.00	0.00	0.00	0.00	(42,526.35)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	711,700	CNY	0.875106	600,292.62	622,813.05		4.330000	ACT/360					0.00	0.00	(6,783.31)
CNE000001FG0	711,700	7.347680	0.883608	628,863.47	628,863.47	(6,050.42)	50.000000	1	(83.98)	(732.89)	90.00	0.00	0.00	0.00	(6,783.31)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	263,200	CNY	3.191484	770,084.05	839,998.48		4.330000	ACT/360					0.00	0.00	(35,254.58)
CNE000000YH1	245,900	7.347680	3.321819	819,461.52	874,302.86	(34,304.38)	50.000000	1	(109.26)	(950.20)	90.00	0.00	0.00	0.00	(35,254.58)
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	0.988067	46,753.13	47,624.83		4.330000	ACT/360					0.00	0.00	(2,394.59)
CNE100000KW8	48,200	7.347680	1.036503	49,959.44	49,959.44	(2,334.62)	50.000000	1	(6.66)	(59.97)	90.00	0.00	0.00	0.00	(2,394.59)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	0	CNY	3.925048	506,815.80	0.00		4.330000	ACT/360					(23,248.59)	0.00	(23,984.61)
CNE000001G87	129,400	7.347680	0.000000	522,180.37	0.00	0.00	50.000000	1	(69.85)	(736.01)	90.00	0.00	(807.22)	0.00	(23,984.61)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.250005	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.347680	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	3.009113	17,337.24	17,753.77		4.330000	ACT/360					(10.90)	0.00	357.97
CNE100001VY9	5,900	7.347680	2.942904	17,363.13	17,363.13	390.63	50.000000	1	(2.33)	(21.76)	90.00	0.00	(0.83)	0.00	357.97
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	681,533	CNY	1.322867	802,922.82	901,577.20		4.330000	ACT/360					0.00	0.00	(64,136.10)
CNE000001GT1	615,433	7.347680	1.415525	878,613.87	964,726.90	(63,149.70)	50.000000	1	(116.83)	(986.41)	90.00	0.00	0.00	0.00	(64,136.10)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	286,000	CNY	1.834593	484,537.86	524,693.51		4.330000	ACT/360					0.00	0.00	(23,034.33)
CNE100000WX1	265,400	7.347680	1.913150	509,888.74	547,160.96	(22,467.45)	50.000000	1	(68.06)	(566.88)	90.00	0.00	0.00	0.00	(23,034.33)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	14,100	CNY	0.801614	20,965.76	11,302.75		4.330000	ACT/360					(348.54)	0.00	(720.65)
CNE100003NZ9	25,600	7.347680	0.826198	21,150.67	11,649.39	(346.64)	50.000000	1	(2.84)	(25.47)	90.00	0.00	(12.30)	0.00	(720.65)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.815539	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE100005QZ7	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	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	3.444625	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.347680	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	11.243086	97,205.79	89,944.69		4.330000	ACT/360					0.00	0.00	(9,964.87)
TW0002360005	8,000	33.087000	12.469512	99,756.10	99,756.10	(9,811.40)	30.000000	1	(12.81)	(153.47)	90.00	0.00	0.00	0.00	(9,964.87)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	320,000	CNY	1.224876	382,660.16	391,960.46		4.330000	ACT/360					(85.74)	0.00	(4,086.62)
CNE100004M35	320,000	7.347680	1.235883	395,482.56	395,482.56	(3,522.10)	50.000000	1	(52.88)	(478.78)	90.00	0.00	(2.27)	0.00	(4,086.62)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	2,700	CNY	3.251366	8,407.83	8,778.69		4.330000	ACT/360					0.00	0.00	516.01
CNE0000013Q1	2,700	7.347680	3.057895	8,256.32	8,256.32	522.37	50.000000	1	(1.11)	(6.36)	90.00	0.00	0.00	0.00	516.01
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600030.SH	215,100	CNY	3.769897	786,874.52	810,904.94		4.330000	ACT/360					0.00	0.00	(8,337.93)
CNE000001DB6	215,100	7.347680	3.804744	818,400.54	818,400.54	(7,495.60)	50.000000	1	(109.36)	(842.33)	90.00	0.00	0.00	0.00	(8,337.93)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.903687	428,099.24	435,486.58		4.330000	ACT/360					0.00	3,541.74	(10,690.69)
CNE000000MS3	481,900	7.347680	0.932162	449,209.08	449,209.08	(13,722.50)	50.000000	1	(59.98)	(509.93)	90.00	3,541.74	0.00	0.00	(10,700.88)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	8,327	INR	48.738117	274,800.27	405,842.30		4.330000	ACT/360					0.00	0.00	(27,449.28)
INE596I01012	5,546	86.577001	52.017683	296,069.98	433,151.25	(27,308.94)	75.000000	1	(41.34)	(140.33)	78.16	0.00	0.00	0.00	(25,564.14)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	1,522	CNY	34.868149	1,312,987.48	53,069.32		4.330000	ACT/360					12,997.38	0.00	15,051.12
CNE100003662	39,022	7.347680	33.299003	1,305,057.97	50,681.08	2,388.24	50.000000	1	(175.21)	(334.50)	90.00	0.00	(594.65)	0.00	15,051.12
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601919.SH	90,700	CNY	1.972051	0.00	178,865.03		4.330000	ACT/360					0.00	0.00	3,931.32
CNE100000601	0	7.347680	1.928707	0.00	174,933.71	3,931.32	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,931.32
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,875,800	CNY	1.024813	1,829,955.84	1,922,344.74		4.330000	ACT/360					0.00	0.00	(185,791.15)
CNE100000CP9	1,784,000	7.347680	1.122668	2,012,273.09	2,105,900.67	(183,555.93)	50.000000	1	(267.45)	(2,235.22)	90.00	0.00	0.00	0.00	(185,791.15)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.333025	14,925.21	15,331.91		4.330000	ACT/360					0.00	0.00	(89.76)
CNE1000031T5	4,600	7.347680	3.349292	15,406.74	15,406.74	(74.83)	50.000000	1	(2.06)	(14.94)	90.00	0.00	0.00	0.00	(89.76)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.339198	87,500.84	87,181.80		4.330000	ACT/360					0.00	0.00	(3,428.95)
CNE100004074	65,100	7.347680	1.390198	90,501.89	90,501.89	(3,320.09)	50.000000	1	(12.10)	(108.87)	90.00	0.00	0.00	0.00	(3,428.95)
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	0	CNY	1.143218	0.00	0.00		0.000000	ACT/360					(460.37)	0.00	(460.37)
CNE000000X87	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(460.37)
DAXIN MATERIALS CORPORATION CMN															
5234.TW	5,000	TWD	6.180675	29,352.87	30,903.38		4.330000	ACT/360					0.00	0.00	1,895.14
TW0005234009	5,000	33.087000	5.792683	28,963.42	28,963.42	1,939.96	30.000000	1	(3.73)	(44.83)	90.00	0.00	0.00	0.00	1,895.14
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.130982	0.00	0.00		0.000000	ACT/360					12,858.40	0.00	12,788.13
TH0528010R18	0	34.737500	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	25,037	INR	8.353835	11,865.13	209,154.97		4.330000	ACT/360					0.00	0.00	783.25
INE271C01023	1,415	86.577001	8.322485	11,865.13	208,370.05	784.92	75.000000	1	(1.67)	(1.67)	78.16	0.00	0.00	0.00	248.25
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.717865	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.347680	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	3.493620	44,129.43	52,054.93		4.330000	ACT/360					0.00	0.00	2,242.56
CNE100004N75	14,000	7.347680	3.339451	46,856.67	49,757.82	2,297.11	50.000000	1	(6.25)	(54.56)	90.00	0.00	0.00	0.00	2,242.56
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.537171	0.00	0.00		0.000000	ACT/360					217.16	0.00	217.16
CNE1000055X6	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	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	2.388509	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.347680	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	3.247283	623,239.09	679,656.44		4.330000	ACT/360					(1,561.02)	0.00	17,155.90
CNE100000MD4	203,700	7.347680	3.155852	643,460.01	660,519.72	19,136.71	50.000000	1	(86.05)	(419.80)	90.00	0.00	(4.59)	0.00	17,155.90
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	348,600	CNY	1.360974	432,118.48	474,435.47		4.330000	ACT/360					0.00	0.00	(10,400.72)
CNE000001K32	322,800	7.347680	1.389369	450,712.04	484,333.93	(9,898.46)	50.000000	1	(60.21)	(502.26)	90.00	0.00	0.00	0.00	(10,400.72)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	2.114953	0.00	0.00		0.000000	ACT/360					(400.66)	0.00	(402.99)
CNE100000L71	0	7.347680	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	0	CNY	15.472911	0.00	0.00		0.000000	ACT/360					(67.47)	0.00	(67.47)
CNE100002615	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	(1.42)	0.00	(67.47)
EVA AIRWAYS CORPORATION CMN															
2618.TW	457,000	TWD	1.408408	646,102.94	643,642.52		4.330000	ACT/360					0.00	0.00	24,761.13
TW0002618006	457,000	33.087000	1.352134	617,925.24	617,925.24	25,717.28	30.000000	1	(79.71)	(956.15)	90.00	0.00	0.00	0.00	24,761.13
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	116,500	CNY	2.385787	274,028.15	277,944.19		4.330000	ACT/360					(84.45)	0.00	(7,704.48)
CNE100000FD8	116,500	7.347680	2.448366	285,234.60	285,234.60	(7,290.40)	50.000000	1	(38.11)	(329.63)	90.00	0.00	(1.85)	0.00	(7,704.48)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605305.SH	40,200	CNY	3.963156	154,824.67	159,318.86		4.330000	ACT/360					4.72	0.00	3,610.10
CNE1000052C7	40,200	7.347680	3.868792	155,525.44	155,525.44	3,793.42	50.000000	1	(20.86)	(188.04)	90.00	0.00	(0.41)	0.00	3,610.10
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	82,700	CNY	1.857729	137,888.75	153,634.21		4.330000	ACT/360					0.00	0.00	(10,240.60)
CNE100001JN7	74,200	7.347680	1.979543	148,349.26	163,708.21	(10,074.00)	50.000000	1	(19.76)	(166.59)	90.00	0.00	0.00	0.00	(10,240.60)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	1,392,400	CNY	0.890077	801,524.66	1,239,343.03		4.330000	ACT/360					(6,871.82)	0.00	(59,377.73)
CNE000001KK2	899,500	7.347680	0.927054	858,115.22	1,290,829.88	(51,486.85)	50.000000	1	(114.34)	(1,019.06)	90.00	0.00	(74.34)	0.00	(59,377.73)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	50,900	CNY	5.637153	280,652.32	286,931.11		4.330000	ACT/360					0.00	0.00	(3,134.35)
CNE100000HT0	50,900	7.347680	5.691890	289,717.20	289,717.20	(2,786.09)	50.000000	1	(38.74)	(348.26)	90.00	0.00	0.00	0.00	(3,134.35)
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	2.095900	44,587.89	48,205.69		4.330000	ACT/360					0.00	0.00	312.10
CNE100001229	23,000	7.347680	2.079834	47,836.18	47,836.18	369.51	50.000000	1	(6.37)	(57.41)	90.00	0.00	0.00	0.00	312.10
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	12,000	TWD	0.823586	9,210.89	9,883.04		4.330000	ACT/360					(8.32)	0.00	(130.41)
TW0001326007	12,000	33.087000	0.832317	9,987.80	9,987.80	(104.77)	30.000000	1	(1.28)	(17.31)	90.00	0.00	(1.93)	0.00	(130.41)
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
603288.SH	3,600	CNY	5.850826	0.00	21,062.97		4.330000	ACT/360					0.00	0.00	337.71
CNE100001SL2	0	7.347680	5.757019	0.00	20,725.27	337.71	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	337.71
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	135,900	CNY	2.799523	0.00	380,455.19		4.323414	ACT/360					(2,639.45)	0.00	13,010.66
CNE1000031P3	0	7.347680	2.683943	0.00	364,747.85	15,707.34	50.000000	0	0.00	(57.23)	90.00	0.00	(57.23)	0.00	13,010.66

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	24,000	TWD	2.744280	223,652.21	65,862.73		4.330000	ACT/360					(778.82)	0.00	(1,337.79)
TW0002881000	82,000	33.087000	2.753049	225,750.02	66,073.18	(210.45)	30.000000	1	(29.02)	(348.51)	90.00	0.00	(267.03)	0.00	(1,337.79)
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600033.SH	1,493,000	CNY	0.529419	810,413.84	790,422.28		4.330000	ACT/360					75.22	0.00	(1,558.80)
CNE000001717	1,493,000	7.347680	0.529873	791,099.72	791,099.72	(677.44)	50.000000	1	(106.41)	(956.58)	90.00	0.00	(2.02)	0.00	(1,558.80)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.211898	0.00	0.00		0.000000	ACT/360					61.49	0.00	61.49
CNE100003563	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	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	8.334604	29,083.14	29,171.11		4.330000	ACT/360					0.00	0.00	(689.84)
CNE000000230	3,500	7.347680	8.521447	29,825.06	29,825.06	(653.95)	50.000000	1	(3.99)	(35.89)	90.00	0.00	0.00	0.00	(689.84)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	12.326340	15,137.03	16,024.24		4.330000	ACT/360					0.00	0.00	(598.31)
CNE1000040N9	1,300	7.347680	12.771246	16,602.62	16,602.62	(578.38)	50.000000	1	(2.21)	(19.93)	90.00	0.00	0.00	0.00	(598.31)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	13.917853	71,448.07	69,589.26		4.330000	ACT/360					0.00	0.00	(7,816.31)
TW0003406005	5,000	33.087000	15.457317	77,286.58	77,286.59	(7,697.32)	30.000000	1	(9.89)	(118.99)	90.00	0.00	0.00	0.00	(7,816.31)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.315746	58,970.06	60,560.07		4.330000	ACT/360					0.00	0.00	747.00
CNE000000MV7	191,800	7.347680	0.311498	59,745.28	59,745.28	814.79	50.000000	1	(8.01)	(67.79)	90.00	0.00	0.00	0.00	747.00
GEPIE ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	762,200	CNY	0.785282	564,113.61	598,541.85		4.330000	ACT/360					(198.84)	0.00	(24,684.84)
CNE000000T42	726,200	7.347680	0.816522	594,720.66	622,352.82	(23,810.97)	50.000000	1	(79.37)	(675.03)	90.00	0.00	(5.81)	0.00	(24,684.84)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.123119	150,072.47	153,076.89		4.330000	ACT/360					0.00	0.00	(6,495.99)
CNE0000008L2	72,100	7.347680	2.210572	159,382.22	159,382.22	(6,305.33)	50.000000	1	(21.25)	(190.66)	90.00	0.00	0.00	0.00	(6,495.99)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	36.419137	38,530.38	36,419.14		4.330000	ACT/360					0.00	0.00	(5,108.12)
TW0003443008	1,000	33.087000	41.463415	41,463.42	41,463.42	(5,044.28)	30.000000	1	(5.31)	(63.84)	90.00	0.00	0.00	0.00	(5,108.12)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	186,000	CNY	1.497071	268,211.43	278,455.24		4.330000	ACT/360					0.00	0.00	(20,038.44)
CNE100000PH8	184,600	7.347680	1.602902	296,124.18	298,139.85	(19,684.61)	50.000000	1	(39.34)	(353.82)	90.00	0.00	0.00	0.00	(20,038.44)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	172,809	CNY	9.221958	1,487,505.37	1,593,637.43		4.330000	ACT/360					0.00	0.00	(58,734.62)
CNE100003RL0	159,809	7.347680	9.551382	1,530,791.89	1,650,564.72	(56,927.30)	50.000000	1	(204.78)	(1,807.32)	90.00	0.00	0.00	0.00	(58,734.62)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.507959	132,625.31	135,867.10		4.330000	ACT/360					0.00	0.00	(7,772.11)
CNE100000650	90,100	7.347680	1.592309	143,467.04	143,467.04	(7,599.94)	50.000000	1	(19.10)	(172.17)	90.00	0.00	0.00	0.00	(7,772.11)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	0	CNY	1.354169	5,759.49	0.00		4.330000	ACT/360					(798.64)	0.00	(806.35)
CNE1000033N4	4,200	7.347680	0.000000	6,435.33	0.00	0.00	50.000000	1	(0.85)	(7.72)	90.00	0.00	(7.72)	0.00	(806.35)
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	0	CNY	0.826111	0.00	0.00		0.000000	ACT/360					(28.97)	0.00	(28.97)
CNE000001KR7	0	7.347680	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	3.545337	37,060.66	37,580.57		4.330000	ACT/360					0.00	0.00	(796.79)
CNE100001F37	10,600	7.347680	3.616153	38,331.22	38,331.22	(750.65)	50.000000	1	(5.13)	(46.14)	90.00	0.00	0.00	0.00	(796.79)
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.434782	7,591.16	7,304.35		4.330000	ACT/360					0.00	0.00	(189.65)
CNE100002MZ3	3,000	7.347680	2.494981	7,484.94	7,484.94	(180.60)	50.000000	1	(1.01)	(9.05)	90.00	0.00	0.00	0.00	(189.65)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	169,700	CNY	5.314603	841,742.12	901,888.08		4.330000	ACT/360					(83.16)	0.00	(25,817.30)
CNE100003KB6	163,600	7.347680	5.460315	895,879.50	926,615.52	(24,727.44)	50.000000	1	(119.45)	(1,006.69)	90.00	0.00	(2.43)	0.00	(25,817.30)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	4.650447	0.00	0.00		0.000000	ACT/360					(801.29)	0.00	(801.29)
CNE100002PX1	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	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	0.442316	360,116.20	366,493.71		4.330000	ACT/360					0.00	0.00	(21,314.84)
CNE000001Q44	822,078	7.347680	0.467488	384,543.32	387,350.33	(20,856.62)	50.000000	1	(51.25)	(458.22)	90.00	0.00	0.00	0.00	(21,314.84)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002967.ZK	32,300	CNY	2.208860	70,043.07	71,346.19		4.330000	ACT/360					0.00	988.12	(92.16)
CNE100003Q57	32,300	7.347680	2.239611	72,339.44	72,339.44	(993.24)	50.000000	1	(9.67)	(87.04)	90.00	988.12	0.00	0.00	(95.00)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
600894.SH	22,100	CNY	1.812817	32,646.08	40,063.26		4.330000	ACT/360					(573.00)	0.00	(3,780.06)
CNE000000JS9	19,000	7.347680	1.955784	37,818.68	43,222.83	(3,159.57)	50.000000	1	(5.00)	(47.48)	90.00	0.00	(2.62)	0.00	(3,780.06)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
600523.SH	3,900	CNY	1.600505	6,214.42	6,241.97		4.330000	ACT/360					(2.75)	0.00	(117.09)
CNE0000019K1	4,000	7.347680	1.627815	6,511.26	6,348.48	(106.51)	50.000000	1	(0.87)	(7.83)	90.00	0.00	(0.24)	0.00	(117.09)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
002039.ZK	117,200	CNY	1.966607	229,372.37	230,486.36		4.330000	ACT/360					0.00	0.00	(13,817.61)
CNE000001LK0	116,600	7.347680	2.082026	242,837.57	244,013.41	(13,527.05)	50.000000	1	(32.39)	(290.56)	90.00	0.00	0.00	0.00	(13,817.61)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002390.ZK	30,700	CNY	0.533502	0.00	16,378.50		4.330000	ACT/360					0.00	0.00	623.07
CNE100000NG5	0	7.347680	0.513206	0.00	15,755.44	623.07	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	623.07
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
600268.SH	247,220	CNY	0.883272	220,628.52	218,362.50		4.330000	ACT/360					0.00	0.00	(8,376.52)
CNE0000010S3	247,220	7.347680	0.916064	226,469.24	226,469.24	(8,106.73)	50.000000	1	(30.30)	(269.79)	90.00	0.00	0.00	0.00	(8,376.52)
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
601211.SH	130,400	CNY	2.415729	320,997.18	315,011.00		4.330000	ACT/360					(651.14)	0.00	(14,143.91)
CNE1000022F3	134,600	7.347680	2.516227	338,812.93	328,116.05	(13,105.06)	50.000000	1	(45.21)	(387.72)	90.00	0.00	(15.70)	0.00	(14,143.91)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.088779	19,591.20	20,469.05		4.330000	ACT/360					0.00	0.00	(1,019.81)
CNE000000QZ9	18,800	7.347680	1.141655	21,463.11	21,463.11	(994.07)	50.000000	1	(2.85)	(25.75)	90.00	0.00	0.00	0.00	(1,019.81)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.826111	0.00	0.00		0.000000	ACT/360					221.85	0.00	221.85
CNE000000V48	0	7.347680	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	36,900	CNY	3.454152	273,234.04	127,458.19		4.330000	ACT/360					(4,040.63)	0.00	(2,901.93)
CNE000001JQ1	83,200	7.347680	3.414041	284,048.21	125,978.11	1,480.08	50.000000	1	(37.96)	(341.38)	90.00	0.00	(219.46)	0.00	(2,901.93)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603258.SH	117,500	CNY	2.761416	315,543.55	324,466.36		4.330000	ACT/360					0.00	0.00	5,327.12
CNE100002GB6	117,500	7.347680	2.712840	318,758.73	318,758.73	5,707.63	50.000000	1	(42.72)	(380.52)	90.00	0.00	0.00	0.00	5,327.12
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603931.SH	5,900	CNY	3.181957	17,923.18	18,773.54		4.330000	ACT/360					0.00	0.00	66.57
CNE1000043S2	5,900	7.347680	3.166865	18,684.50	18,684.50	89.04	50.000000	1	(2.50)	(22.47)	90.00	0.00	0.00	0.00	66.57
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300360.ZK	84,400	CNY	2.289158	188,993.38	193,204.93		4.330000	ACT/360					0.00	0.00	(294.84)
CNE100001R17	84,400	7.347680	2.289893	193,266.97	193,266.97	(62.04)	50.000000	1	(25.87)	(232.81)	90.00	0.00	0.00	0.00	(294.84)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300347.ZK	69,500	CNY	6.886527	380,772.44	478,613.66		4.330000	ACT/360					(387.04)	0.00	(32,488.00)
CNE100001KV8	55,700	7.347680	7.341301	416,652.57	510,220.43	(31,606.77)	50.000000	1	(55.40)	(494.19)	90.00	0.00	(3.60)	0.00	(32,488.00)
HDFC BANK LIMITED CMN															
HDBK.NS	0	INR	19.018908	982,442.95	0.00		4.330000	ACT/360					(58,382.95)	0.00	(59,532.12)
INE040A01034	52,058	86.577001	0.000000	1,036,185.45	0.00	0.00	75.000000	1	(145.10)	(1,149.17)	78.16	0.00	(1,149.17)	0.00	(59,532.12)
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
688586.SH	6,300	CNY	1.241208	7,473.63	7,819.61		4.330000	ACT/360					0.00	0.00	98.51
CNE1000041C0	6,300	7.347680	1.224499	7,714.34	7,714.34	105.27	50.000000	1	(1.03)	(6.75)	90.00	0.00	0.00	0.00	98.51

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600598.SH	44,300	CNY	1.875422	81,962.84	83,081.19		4.330000	ACT/360					0.00	0.00	(6,258.73)
CNE0000019Z9	44,300	7.347680	2.014284	89,232.78	89,232.78	(6,151.59)	50.000000	1	(11.87)	(107.13)	90.00	0.00	0.00	0.00	(6,258.73)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000895.ZK	264,600	CNY	3.417405	922,958.40	904,245.42		4.330000	ACT/360					0.00	0.00	(35,632.96)
CNE000000XM3	264,600	7.347680	3.547890	938,771.79	938,771.79	(34,526.37)	50.000000	1	(125.73)	(1,106.59)	90.00	0.00	0.00	0.00	(35,632.96)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603508.SH	69,000	CNY	3.096215	180,173.03	213,638.86		4.330000	ACT/360					0.00	0.00	(4,584.20)
CNE100002540	59,900	7.347680	3.159746	190,738.93	218,022.47	(4,383.60)	50.000000	1	(25.44)	(200.60)	90.00	0.00	0.00	0.00	(4,584.20)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300847.ZK	106,400	CNY	2.252412	232,212.51	239,656.60		4.330000	ACT/360					0.00	0.00	(7,935.03)
CNE1000040Y6	105,300	7.347680	2.324310	244,952.32	247,306.57	(7,649.97)	50.000000	1	(32.69)	(285.06)	90.00	0.00	0.00	0.00	(7,935.03)
HINDUSTAN AERONAUTICS LIMITED CMN															
HIAE.NS	9,080	INR	44.219019	211,252.28	401,508.69		4.330000	ACT/360					(7,151.74)	0.00	(30,693.82)
INE066F01020	4,819	86.577001	46.707678	235,592.05	424,105.71	(22,597.02)	75.000000	1	(32.74)	(945.05)	78.16	0.00	(530.80)	0.00	(30,693.82)
HINDUSTAN ZINC LIMITED CMN															
HZNC.NS	16,998	INR	5.036557	79,705.22	85,611.40		4.330000	ACT/360					0.00	0.00	(1,901.81)
INE267A01025	16,423	86.577001	5.141686	84,509.26	87,398.38	(1,786.98)	75.000000	1	(11.83)	(114.82)	78.16	0.00	0.00	0.00	(1,901.81)
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	92,232	CNY	1.660388	130,199.50	153,140.91		4.330000	ACT/360					0.00	0.00	(314.02)
CNE1000040G3	80,832	7.347680	1.662097	135,337.21	153,298.50	(157.59)	50.000000	1	(18.09)	(156.42)	90.00	0.00	0.00	0.00	(314.02)
HITINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	2,700	CNY	39.468240	108,756.10	106,564.25		4.330000	ACT/360					(2,059.06)	0.00	(1,646.42)
CNE100000JG3	3,100	7.347680	39.261475	121,710.57	106,005.98	558.27	50.000000	1	(16.15)	(145.63)	90.00	0.00	(20.87)	0.00	(1,646.42)
HON HAI PRECISION INDUSTRY CMN															
2317.TW	0	TWD	5.273975	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	33.087000	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															
HUDC.NS	90,015	INR	2.475138	134,547.08	222,799.52		4.330000	ACT/360					476.75	0.00	(2,343.98)
INE031A01017	57,183	86.577001	2.504937	145,388.06	225,481.92	(2,682.40)	75.000000	1	(20.29)	(138.33)	78.16	0.00	(20.11)	0.00	(2,343.98)
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	28,300	CNY	2.191168	60,223.24	62,010.05		4.330000	ACT/360					0.00	0.00	(4,611.61)
CNE100003605	28,000	7.347680	2.351523	65,910.99	66,548.09	(4,538.04)	50.000000	1	(8.76)	(73.57)	90.00	0.00	0.00	0.00	(4,611.61)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	255,900	CNY	4.517072	1,125,931.55	1,155,918.74		4.330000	ACT/360					0.00	0.00	(33,817.07)
CNE0000011S1	255,600	7.347680	4.644253	1,187,135.62	1,188,464.35	(32,545.61)	50.000000	1	(158.42)	(1,271.46)	90.00	0.00	0.00	0.00	(33,817.07)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.829149	0.00	0.00		0.000000	ACT/360					(1.14)	0.00	(1.14)
CNE100002MT6	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	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	9,700	CNY	10.064401	124,779.99	97,624.69		4.330000	ACT/360					(1,322.41)	0.00	(8,033.95)
CNE100004KP4	11,800	7.347680	10.740574	126,738.77	104,183.57	(6,558.88)	50.000000	1	(16.98)	(152.66)	90.00	0.00	(30.61)	0.00	(8,033.95)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	429,400	CNY	1.228959	528,670.41	527,715.14		4.330000	ACT/360					0.00	0.00	(30,472.82)
CNE100002T71	429,400	7.347680	1.298367	557,518.82	557,518.82	(29,803.68)	50.000000	1	(74.40)	(669.14)	90.00	0.00	0.00	0.00	(30,472.82)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	0	CNY	1.501154	0.00	0.00		0.000000	ACT/360					(35.69)	0.00	(35.69)
CNE000000PV0	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(35.69)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
601688.SH	170,000	CNY	2.297324	382,061.40	390,545.04		4.330000	ACT/360					0.00	0.00	(17,808.76)
CNE100000LQ8	170,000	7.347680	2.399212	407,866.07	407,866.07	(17,321.03)	50.000000	1	(54.36)	(487.74)	90.00	0.00	0.00	0.00	(17,808.76)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.062921	20,868.90	21,258.41		4.330000	ACT/360					0.00	0.00	(1,465.38)
CNE1000033J2	20,000	7.347680	1.134827	22,696.54	22,696.54	(1,438.13)	50.000000	1	(3.02)	(27.25)	90.00	0.00	0.00	0.00	(1,465.38)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	86,400	CNY	3.848834	329,669.84	332,539.25		4.330000	ACT/360					0.00	0.00	(4,446.25)
CNE0000018X6	84,500	7.347680	3.896252	329,444.38	336,636.20	(4,096.95)	50.000000	1	(44.15)	(349.30)	90.00	0.00	0.00	0.00	(4,446.25)
ICICI BANK LIMITED CMN															
ICBK.NS	0	INR	14.325976	0.00	0.00		0.000000	ACT/360					(608.47)	0.00	(648.53)
INE090A01021	0	86.577001	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	23.946334	817,387.52	840,995.25		4.330000	ACT/360					0.00	0.00	(28,123.20)
CNE100004868	35,120	7.347680	24.718561	868,115.88	868,115.88	(27,120.62)	50.000000	1	(115.77)	(1,002.58)	90.00	0.00	0.00	0.00	(28,123.20)
INDIAN BANK CMN															
INBA.NS	0	INR	5.842198	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	86.577001	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 OIL CORPORATION LTD CMN															
IOC.NS	42,513	INR	1.462629	0.00	62,180.73		4.330000	ACT/360					0.00	0.00	378.14
INE242A01010	0	86.577001	1.453734	0.00	61,802.59	378.14	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	378.14
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
INR.NS	34,567	INR	8.752324	300,594.69	302,541.60		4.330000	ACT/360					(551.13)	0.00	(11,525.64)
INE335Y01020	34,781	86.577001	9.060125	315,148.02	313,181.33	(10,639.73)	75.000000	1	(44.17)	(334.78)	78.16	0.00	(19.14)	0.00	(11,525.64)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.805696	28,090.04	28,682.80		4.330000	ACT/360					0.00	0.00	(1,787.32)
CNE10000V95	35,600	7.347680	0.854876	30,433.59	30,433.59	(1,750.79)	50.000000	1	(4.05)	(36.53)	90.00	0.00	0.00	0.00	(1,787.32)
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	12.300904	23,755.35	24,601.81		4.330000	ACT/360					0.00	0.00	1,028.93
TW0006231004	2,000	33.087000	11.768293	23,536.59	23,536.59	1,065.22	30.000000	1	(3.03)	(36.29)	90.00	0.00	0.00	0.00	1,028.93
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.643906	58,053.75	56,473.20		4.330000	ACT/360					0.00	0.00	(823.13)
PHY411571011	8,500	58.580000	6.728794	57,194.75	57,194.75	(721.55)	150.000000	1	(9.30)	(101.58)	75.00	0.00	0.00	0.00	(823.13)
INTOUCH HOLDINGS PCL SERIES NVDR															
INTUCH_n.BK	5,200	THB	2.835552	0.00	14,744.87		4.323414	ACT/360					0.00	0.00	(58.42)
TH0201010R12	0	34.737500	2.846787	0.00	14,803.29	(58.42)	40.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(58.42)
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	10,244	CNY	3.477288	35,838.87	35,621.34		4.330000	ACT/360					37.04	0.00	2,110.92
CNE100005P07	10,644	7.347680	3.270652	34,812.82	33,504.56	2,116.78	50.000000	1	(4.68)	(42.91)	90.00	0.00	(2.59)	0.00	2,110.92
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	0	CNY	5.525554	121,520.28	0.00		4.330000	ACT/360					8,429.74	0.00	8,351.08
CNE000001F05	23,700	7.347680	0.000000	117,114.89	0.00	0.00	50.000000	1	(15.77)	(78.65)	90.00	0.00	(94.54)	0.00	8,351.08
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603915.SH	129,200	CNY	1.702578	207,053.21	219,973.11		4.330000	ACT/360					0.00	0.00	14,018.14
CNE100003LB4	129,200	7.347680	1.592204	205,712.75	205,712.75	14,260.35	50.000000	1	(27.62)	(242.22)	90.00	0.00	0.00	0.00	14,018.14
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	8,400	CNY	6.027753	0.00	50,633.13		4.330000	ACT/360					(9,905.75)	0.00	(8,339.98)
CNE0000014W7	0	7.347680	5.828574	0.00	48,960.02	1,673.11	50.000000	0	0.00	(107.34)	90.00	0.00	(107.34)	0.00	(8,339.98)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300761.ZK	40,700	CNY	2.517802	101,159.61	102,474.52		4.330000	ACT/360					0.00	0.00	(5,815.43)
CNE100003JX2	40,700	7.347680	2.657490	108,159.84	108,159.84	(5,685.32)	50.000000	1	(14.41)	(130.11)	90.00	0.00	0.00	0.00	(5,815.43)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	31,800	CNY	1.273871	40,189.92	40,509.11		4.330000	ACT/360					0.00	0.00	(2,260.59)
CNE1000036F3	31,800	7.347680	1.343358	42,718.78	42,718.78	(2,209.67)	50.000000	1	(5.70)	(50.92)	90.00	0.00	0.00	0.00	(2,260.59)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.261623	236,203.69	236,554.26		4.330000	ACT/360					0.00	0.00	(14,420.42)
CNE100002XD7	187,500	7.347680	1.336924	250,673.17	250,673.17	(14,118.92)	50.000000	1	(33.43)	(301.51)	90.00	0.00	0.00	0.00	(14,420.42)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.868933	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.347680	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603977.SH	25,700	CNY	1.595061	39,717.86	40,993.08		4.330000	ACT/360					0.00	0.00	(4,511.10)
CNE100003092	25,700	7.347680	1.768473	45,449.76	45,449.76	(4,456.68)	50.000000	1	(6.02)	(54.42)	90.00	0.00	0.00	0.00	(4,511.10)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.261623	27,637.42	28,134.19		4.330000	ACT/360					0.00	0.00	(1,136.07)
CNE100001DT7	22,300	7.347680	1.310992	29,235.12	29,235.12	(1,100.94)	50.000000	1	(3.90)	(35.14)	90.00	0.00	0.00	0.00	(1,136.07)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	0	CNY	0.969013	0.00	0.00		0.000000	ACT/360					(51.65)	0.00	(51.65)
CNE000000XG5	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(51.65)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601958.SH	455,900	CNY	1.401803	633,241.91	639,082.00		4.330000	ACT/360					0.00	0.00	12,004.99
CNE1000009Y1	455,900	7.347680	1.373810	626,319.98	626,319.98	12,762.02	50.000000	1	(84.13)	(757.02)	90.00	0.00	0.00	0.00	12,004.99
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	29,100	CNY	2.286436	60,315.22	66,535.29		4.330000	ACT/360					0.00	0.00	(4,147.38)
CNE100003M36	27,100	7.347680	2.426226	66,170.67	70,603.18	(4,067.90)	50.000000	1	(8.80)	(79.48)	90.00	0.00	0.00	0.00	(4,147.38)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	18,400	CNY	0.890077	16,621.11	16,377.41		4.330000	ACT/360					0.00	0.00	(1,393.19)
CNE100005R96	18,400	7.347680	0.964772	17,751.80	17,751.80	(1,374.39)	50.000000	1	(2.37)	(18.80)	100.00	0.00	0.00	0.00	(1,393.19)
JIO FINANCIAL SERVICES LTD CMN															
JIOF.NS	231,546	INR	3.151530	197,241.17	729,724.13		4.330000	ACT/360					34.35	0.00	6,756.71
INE758E01017	63,262	86.577001	3.122255	197,241.17	722,945.58	6,778.55	75.000000	1	(27.83)	(56.19)	78.16	0.00	(28.35)	0.00	6,756.71
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	746,500	CNY	1.471213	940,756.96	1,098,260.27		4.330000	ACT/360					0.00	0.00	(40,094.89)
CNE000001816	632,100	7.347680	1.523456	969,898.56	1,137,259.87	(38,999.61)	50.000000	1	(129.72)	(1,095.29)	90.00	0.00	0.00	0.00	(40,094.89)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.957396	157,210.61	158,220.69		4.330000	ACT/360					0.00	0.00	(2,715.87)
CNE000000HK0	53,500	7.347680	3.004578	160,744.94	160,744.94	(2,524.25)	50.000000	1	(21.52)	(191.62)	90.00	0.00	0.00	0.00	(2,715.87)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
KCE_n.BK	45,700	THB	0.633321	0.00	28,942.79		4.330000	ACT/360					0.00	0.00	(546.05)
TH0122010R10	0	34.737500	0.645270	0.00	29,488.84	(546.05)	40.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(546.05)
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	42.766041	89,499.71	85,532.08		4.330000	ACT/360					0.00	0.00	(9,125.70)
TW0002059003	2,000	33.087000	47.256098	94,512.20	94,512.20	(8,980.11)	30.000000	1	(12.11)	(145.59)	90.00	0.00	0.00	0.00	(9,125.70)
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.369904	267,164.20	249,372.87		4.330000	ACT/360					0.00	0.00	(2,571.18)
TW0002449006	74,000	33.087000	3.399390	251,554.86	251,554.86	(2,181.99)	30.000000	1	(32.48)	(389.19)	90.00	0.00	0.00	0.00	(2,571.18)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	176,800	CNY	1.800568	310,034.00	318,340.48		4.330000	ACT/360					0.00	0.00	(4,414.05)
CNE100000XB5	176,800	7.347680	1.823609	322,414.03	322,414.03	(4,073.54)	50.000000	1	(43.09)	(340.50)	90.00	0.00	0.00	0.00	(4,414.05)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	82,000	CNY	2.323182	165,018.86	190,500.95		4.330000	ACT/360					0.00	0.00	(4,135.26)
CNE100003KF7	74,600	7.347680	2.371107	178,246.31	194,430.74	(3,929.79)	50.000000	1	(23.73)	(205.48)	90.00	0.00	0.00	0.00	(4,135.26)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	15,100	CNY	3.620190	260,837.38	54,664.87		4.330000	ACT/360					4,709.20	0.00	13,869.06
CNE100001YW7	86,600	7.347680	2.990700	258,994.62	45,159.57	9,505.30	50.000000	1	(34.77)	(345.45)	90.00	0.00	(318.22)	0.00	13,869.06
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002250.ZK	212,000	CNY	0.715872	152,568.77	151,764.91		4.330000	ACT/360					0.00	0.00	(7,947.52)
CNE100000C15	212,000	7.347680	0.752455	159,520.46	159,520.46	(7,755.55)	50.000000	1	(21.31)	(191.97)	90.00	0.00	0.00	0.00	(7,947.52)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.103750	22,332.72	23,840.99		4.330000	ACT/360					0.00	0.00	288.26
CNE1000015L5	21,600	7.347680	1.089241	23,527.60	23,527.60	313.39	50.000000	1	(3.14)	(25.13)	90.00	0.00	0.00	0.00	288.26
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	45,400	CNY	4.879091	197,536.81	221,510.74		4.330000	ACT/360					0.00	0.00	(10,903.00)
CNE0000002Y8	40,200	7.347680	5.114204	207,108.51	232,184.88	(10,674.14)	50.000000	1	(27.65)	(228.86)	90.00	0.00	0.00	0.00	(10,903.00)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	66.436813	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	86.577001	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	1.518847	18,724.88	18,833.70		4.330000	ACT/360					(4,671.28)	0.00	(5,759.57)
CNE000000WN3	12,400	7.347680	1.596406	19,795.43	19,795.43	(961.73)	50.000000	1	(2.64)	(126.56)	90.00	0.00	(102.72)	0.00	(5,759.57)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	0	CNY	16.397012	0.00	0.00		0.000000	ACT/360					(9,816.58)	0.00	(9,931.54)
CNE000000GF2	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(114.95)	90.00	0.00	(114.95)	0.00	(9,931.54)
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
002990.ZK	8,200	CNY	3.165625	22,642.89	25,958.13		4.330000	ACT/360					0.00	0.00	991.87
CNE100003XX3	7,600	7.347680	3.041742	23,140.45	24,942.29	1,015.84	50.000000	1	(3.10)	(23.96)	90.00	0.00	0.00	0.00	991.87
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	0	CNY	1.316062	7,298.40	0.00		4.330000	ACT/360					(294.62)	0.00	(302.82)
CNE000000HP9	5,600	7.347680	0.000000	7,661.61	0.00	0.00	50.000000	1	(1.02)	(8.20)	90.00	0.00	(10.25)	0.00	(302.82)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	0	CNY	2.282353	0.00	0.00		0.000000	ACT/360					(1.21)	0.00	(1.21)
CNE100001YV9	0	7.347680	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600390.SH	762,200	CNY	0.841082	620,406.26	641,072.56		4.330000	ACT/360					0.00	0.00	(27,633.39)
CNE0000016N1	758,800	7.347680	0.876310	665,194.96	667,923.76	(26,851.20)	50.000000	1	(88.62)	(782.18)	90.00	0.00	0.00	0.00	(27,633.39)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.599716	96.22	95.98		4.330000	ACT/360					0.00	0.00	(6.31)
MYL381600005	60	4.500800	1.701556	102.09	102.09	(6.11)	150.000000	1	(0.02)	(0.20)	100.00	0.00	0.00	0.00	(6.31)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.106472	11,622.92	11,728.60		4.330000	ACT/360					0.00	0.00	(909.24)
CNE100001X19	10,600	7.347680	1.190818	12,622.67	12,622.67	(894.07)	50.000000	1	(1.68)	(15.17)	90.00	0.00	0.00	0.00	(909.24)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.041047	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.347680	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	0.920301	0.00	0.00		0.000000	ACT/360					847.70	0.00	813.92
TW0001303006	0	33.087000	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	1.541983	13,853.88	14,340.44		4.330000	ACT/360					0.00	0.00	(790.98)
CNE100003PC3	9,300	7.347680	1.625084	15,113.28	15,113.28	(772.84)	50.000000	1	(2.01)	(18.14)	90.00	0.00	0.00	0.00	(790.98)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.133691	65,124.83	67,001.15		4.330000	ACT/360					0.00	0.00	(2,227.65)
CNE1000031R9	59,100	7.347680	1.170056	69,150.33	69,150.33	(2,149.18)	50.000000	1	(9.22)	(78.47)	90.00	0.00	0.00	0.00	(2,227.65)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	167,820	CNY	3.225508	541,314.32	541,304.74		4.330000	ACT/360					(635.86)	0.00	(38,014.64)
CNE000001G38	167,820	7.347680	3.444085	577,986.34	577,986.34	(36,681.61)	50.000000	1	(77.04)	(697.18)	90.00	0.00	(3.00)	0.00	(38,014.64)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	21,500	CNY	6.323084	134,253.44	135,946.31		4.330000	ACT/360					0.00	0.00	2,680.14
CNE1000019Y0	21,500	7.347680	6.195842	133,210.60	133,210.60	2,735.71	50.000000	1	(17.89)	(55.57)	90.00	0.00	0.00	0.00	2,680.14
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	54,300	CNY	2.098622	114,130.73	113,955.15		4.330000	ACT/360					0.00	0.00	6,228.29
CNE100003JJ1	54,300	7.347680	1.981510	107,595.99	107,595.99	6,359.16	50.000000	1	(14.53)	(130.87)	90.00	0.00	0.00	0.00	6,228.29
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	81,381	CNY	1.509320	101,485.06	122,829.97		4.330000	ACT/360					0.00	0.00	(2,012.07)
CNE100002CM2	68,881	7.347680	1.532572	106,449.03	124,722.26	(1,892.29)	50.000000	1	(14.21)	(119.78)	90.00	0.00	0.00	0.00	(2,012.07)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,000	CNY	3.273142	1,040,479.33	1,031,039.73		4.330000	ACT/360					197.01	0.00	76,397.29
CNE100001SJ6	315,000	7.347680	3.027572	953,685.18	953,685.18	77,354.55	50.000000	1	(129.16)	(1,154.27)	90.00	0.00	(2.60)	0.00	76,397.29

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	0	CNY	11.915326	0.00	0.00		0.000000	ACT/360					1,302.96	0.00	1,289.92
CNE1000052S3	0	7.347680	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	13.221861	0.00	9,255.30		4.323414	ACT/360					0.00	0.00	886.48
CNE100003J23	0	7.347680	11.955455	0.00	8,368.82	886.48	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	886.48
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	0	CNY	14.184069	0.00	0.00		0.000000	ACT/360					(1,208.15)	0.00	(1,208.15)
CNE100004G17	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,208.15)
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002896.ZK	20,200	CNY	5.694314	105,387.97	115,025.15		4.330000	ACT/360					0.00	0.00	8,942.09
CNE1000032Q9	20,200	7.347680	5.245333	105,955.73	105,955.73	9,069.42	50.000000	1	(14.21)	(127.33)	90.00	0.00	0.00	0.00	8,942.09
NMDC LIMITED CMN															
NMDC.NS	69,124	INR	0.731834	39,777.36	50,587.30		4.330000	ACT/360					(137.73)	0.00	(1,719.04)
INE584A01023	57,290	86.577001	0.753552	43,529.83	52,088.53	(1,501.23)	75.000000	1	(6.06)	(80.07)	78.16	0.00	(11.11)	0.00	(1,719.04)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
000686.ZK	7,500	CNY	1.020730	7,417.71	7,655.48		4.330000	ACT/360					0.00	0.00	(486.53)
CNE000004H9	7,500	7.347680	1.084300	8,132.25	8,132.25	(476.77)	50.000000	1	(1.08)	(9.76)	90.00	0.00	0.00	0.00	(486.53)
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	15.232569	310,912.90	319,883.94		4.330000	ACT/360					0.00	0.00	(2,014.36)
TW0003034005	21,000	33.087000	15.304878	321,402.44	321,402.44	(1,518.50)	30.000000	1	(41.25)	(495.86)	90.00	0.00	0.00	0.00	(2,014.36)
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	9.367583	388,171.02	402,599.97		4.330000	ACT/360					0.00	0.00	24,171.02
CNE100003PN0	42,978	7.347680	8.794570	377,973.03	377,973.03	24,626.94	50.000000	1	(50.85)	(455.92)	90.00	0.00	0.00	0.00	24,171.02
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	900	CNY	8.586384	8,156.83	7,727.75		4.330000	ACT/360					0.00	0.00	(755.57)
CNE100002RB3	900	7.347680	9.414560	8,473.10	8,473.10	(745.36)	50.000000	1	(1.13)	(10.21)	90.00	0.00	0.00	0.00	(755.57)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	1,447	INR	124.133430	89,871.60	179,621.07		4.330000	ACT/360					0.00	0.00	(5,704.91)
INE881D01027	716	86.577001	128.049725	94,477.13	185,287.95	(5,666.88)	75.000000	1	(13.24)	(38.03)	78.16	0.00	0.00	0.00	(5,704.91)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	65,700	CNY	1.344642	86,162.20	88,342.99		4.330000	ACT/360					0.00	0.00	(6,516.00)
CNE100001ZV6	65,700	7.347680	1.442091	94,745.38	94,745.38	(6,402.39)	50.000000	1	(12.59)	(113.61)	90.00	0.00	0.00	0.00	(6,516.00)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.312294	58,248.18	59,425.97		4.330000	ACT/360					0.00	0.00	(7,161.23)
CNE100002MR0	25,700	7.347680	2.587843	66,507.57	66,507.57	(7,081.60)	50.000000	1	(8.81)	(79.63)	90.00	0.00	0.00	0.00	(7,161.23)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	99,600	CNY	3.450069	325,963.03	343,626.83		4.330000	ACT/360					0.00	0.00	(4,432.73)
CNE100003JW4	97,400	7.347680	3.490592	340,323.47	347,663.00	(4,036.17)	50.000000	1	(45.46)	(396.56)	90.00	0.00	0.00	0.00	(4,432.73)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.102705	13,414.32	13,877.85		4.330000	ACT/360					0.00	0.00	(343.81)
CNE100001XV1	6,600	7.347680	2.152212	14,204.60	14,204.60	(326.75)	50.000000	1	(1.89)	(17.06)	90.00	0.00	0.00	0.00	(343.81)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	124,400	CNY	6.717767	910,053.20	835,690.18		4.330000	ACT/360					(6,055.72)	0.00	(65,958.77)
CNE000001R84	134,300	7.347680	7.189971	965,613.11	894,432.39	(58,742.22)	50.000000	1	(128.78)	(1,160.84)	90.00	0.00	(95.05)	0.00	(65,958.77)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	0	CNY	1.193574	0.00	0.00		0.000000	ACT/360					(1,397.18)	0.00	(1,432.40)
CNE000001ND1	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(35.22)	90.00	0.00	(35.22)	0.00	(1,432.40)
POLYCAB INDIA LIMITED CMN															
POLC.NS	180	INR	74.785451	0.00	13,461.38		4.330000	ACT/360					0.00	0.00	212.78
INE455K01017	0	86.577001	73.603317	0.00	13,248.60	212.78	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	212.78
POWER FINANCE CORP LTD CMN															
PWFC.NS	137,925	INR	4.821142	471,925.36	664,955.99		4.330000	ACT/360					155.57	0.00	6,628.36
INE134E01011	104,757	86.577001	4.771743	500,511.13	658,142.62	6,813.37	75.000000	1	(70.03)	(340.58)	78.16	0.00	(149.63)	0.00	6,628.36
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	0	INR	3.352507	0.00	0.00		0.000000	ACT/360					(6,763.61)	0.00	(7,030.12)
INE752E01010	0	86.577001	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(266.50)	78.16	0.00	(266.50)	0.00	(7,030.12)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	0	MYR	1.037593	0.00	0.00		0.000000	ACT/360					(6,892.63)	0.00	(7,114.97)
MYL88690009	0	4.500800	0.000000	0.00	0.00	0.00	0.000000	0	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	0.093389	105,007.87	108,508.72		4.330000	ACT/360					0.00	0.00	(1,319.82)
ID1000106602	1,161,900	16276.000076	0.094369	109,647.34	109,647.34	(1,138.62)	65.000000	1	(15.08)	(181.20)	85.00	0.00	0.00	0.00	(1,319.82)
PT ASTRA INTERNATIONAL TBK CMN															
ASII.JK	1,270,500	IDR	0.291841	384,050.55	370,783.67		4.330000	ACT/360					0.00	0.00	(15,113.78)
ID1000122807	1,270,500	16276.000076	0.303235	385,259.64	385,259.64	(14,475.97)	65.000000	1	(53.27)	(637.81)	85.00	0.00	0.00	0.00	(15,113.78)
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	304,700	IDR	0.585217	182,801.11	178,315.77		4.330000	ACT/360					0.00	0.00	(4,743.00)
ID1000109507	304,700	16276.000076	0.600252	182,896.67	182,896.67	(4,580.90)	65.000000	1	(25.30)	(162.11)	85.00	0.00	0.00	0.00	(4,743.00)
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
BBRI.JK	1,431,700	IDR	0.233473	0.00	334,262.72		4.323414	ACT/360					0.00	0.00	(4,755.25)
ID1000118201	0	16276.000076	0.236794	0.00	339,017.97	(4,755.25)	65.000000	0	0.00	0.00	85.00	0.00	0.00	0.00	(4,755.25)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	1,091,800	IDR	0.160973	180,507.29	175,750.55		4.330000	ACT/360					0.00	0.00	(7,257.50)
ID1000129000	1,091,800	16276.000076	0.167359	182,722.57	182,722.57	(6,972.01)	65.000000	1	(25.24)	(285.48)	85.00	0.00	0.00	0.00	(7,257.50)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	161,000	THB	3.641598	541,069.92	586,297.23		4.330000	ACT/360					0.00	0.00	13,306.15
TH0355010R16	150,500	34.737500	3.556001	534,068.08	572,516.13	13,781.10	40.000000	1	(70.25)	(474.94)	90.00	0.00	0.00	0.00	13,306.15
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	196,600	THB	0.870817	52,699.98	171,202.59		4.330000	ACT/360					(2.08)	0.00	(4,084.43)
TH0646010R18	58,400	34.737500	0.891510	53,511.28	175,270.87	(4,068.28)	40.000000	1	(7.02)	(14.08)	90.00	0.00	(0.02)	0.00	(4,084.43)
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
PUBM.KL	159,400	MYR	0.977604	157,414.51	155,830.07		4.330000	ACT/360					0.00	0.00	(7,221.53)
MYL129500004	159,400	4.500800	1.020934	162,736.88	162,736.88	(6,906.80)	150.000000	1	(26.13)	(314.72)	100.00	0.00	0.00	0.00	(7,221.53)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	1.992466	78,568.54	80,694.86		4.330000	ACT/360					0.00	0.00	(184.76)
CNE1000020Z5	40,500	7.347680	1.994901	80,793.51	80,793.51	(98.65)	50.000000	1	(10.81)	(86.11)	90.00	0.00	0.00	0.00	(184.76)
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.625318	0.00	0.00		0.000000	ACT/360					32.36	0.00	32.36
CNE100000B73	0	7.347680	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	1.460325	0.00	0.00		0.000000	ACT/360					(67.78)	0.00	(67.78)
CNE1000044B6	0	7.347680	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	2.244246	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	0	7.347680	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	2.240163	175,641.89	175,180.74		4.330000	ACT/360					0.00	0.00	(4,979.19)
CNE100005XK5	78,200	7.347680	2.301064	179,943.20	179,943.20	(4,762.47)	50.000000	1	(24.08)	(216.72)	90.00	0.00	0.00	0.00	(4,979.19)
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	6,219	INR	4.351618	0.00	27,062.71		4.330000	ACT/360					224.89	0.00	477.92
INE415G01027	0	86.577001	4.309905	0.00	26,803.30	259.41	75.000000	0	0.00	(6.39)	78.16	0.00	(6.39)	0.00	477.92
RAITEL CORP OF INDIA LTD CMN PRIV PL/REG-S															
RAIT.NS	1,555	INR	4.354505	0.00	6,771.26		4.330000	ACT/360					0.00	0.00	86.45
INE0DD101019	0	86.577001	4.298909	0.00	6,684.80	86.45	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	86.45
REC LIMITED CMN															
RECM.NS	32,264	INR	5.499729	168,028.12	177,443.24		4.330000	ACT/360					88.12	0.00	7,773.94
INE020B01018	31,950	86.577001	5.260746	168,028.12	169,732.70	7,710.54	75.000000	1	(23.71)	(24.72)	78.16	0.00	(1.01)	0.00	7,773.94

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601828.SH	17,800	CNY	0.420541	7,506.81	7,485.63		4.330000	ACT/360					(199.66)	0.00	(528.81)
CNE100002RX7	17,800	7.347680	0.438363	7,802.86	7,802.86	(317.23)	50.000000	1	(1.04)	(11.92)	90.00	0.00	(2.53)	0.00	(528.81)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
300724.ZK	123,900	CNY	8.318272	762,016.99	1,030,633.89		4.330000	ACT/360					0.00	0.00	(15,947.52)
CNE100003G91	93,200	7.347680	8.439639	800,143.92	1,045,671.29	(15,037.41)	50.000000	1	(106.82)	(910.11)	90.00	0.00	0.00	0.00	(15,947.52)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.150339	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	0	7.347680	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	0.956765	209,295.83	212,401.74		4.330000	ACT/360					0.00	0.00	(15,673.34)
CNE000000Q11	222,000	7.347680	1.026138	227,802.72	227,802.72	(15,400.98)	50.000000	1	(30.31)	(272.36)	90.00	0.00	0.00	0.00	(15,673.34)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	26,800	CNY	3.017279	157,843.19	80,863.08		4.330000	ACT/360					(8,067.76)	0.00	(13,065.87)
CNE100001T64	52,500	7.347680	3.189972	167,473.53	85,491.25	(4,628.17)	50.000000	1	(22.34)	(369.94)	90.00	0.00	(290.55)	0.00	(13,065.87)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.335747	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.347680	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	0.544390	1,073,874.21	1,142,346.97		4.330000	ACT/360					0.00	0.00	19,376.43
CNE000001139	1,998,400	7.347680	0.534550	1,068,541.92	1,121,699.89	20,647.08	50.000000	1	(143.44)	(1,270.65)	90.00	0.00	0.00	0.00	19,376.43
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	0	CNY	4.646365	0.00	0.00		0.000000	ACT/360					(23.25)	0.00	(23.25)
CNE100001ZW4	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(23.25)
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605098.SH	23,600	CNY	4.913115	118,118.00	115,949.52		4.330000	ACT/360					0.00	0.00	2,238.56
CNE1000052P9	23,600	7.347680	4.812433	113,573.42	113,573.42	2,376.11	50.000000	1	(15.30)	(137.54)	90.00	0.00	0.00	0.00	2,238.56
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	168,500	CNY	0.657350	108,367.91	110,763.53		4.330000	ACT/360					0.00	0.00	(8,261.15)
CNE0000008S7	167,700	7.347680	0.705537	118,370.40	118,882.99	(8,119.46)	50.000000	1	(15.74)	(141.69)	90.00	0.00	0.00	0.00	(8,261.15)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	0	CNY	5.687510	0.00	0.00		0.000000	ACT/360					(73.49)	0.00	(73.49)
CNE100004ZJ5	0	7.347680	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	2.528689	335,913.72	331,764.04		4.330000	ACT/360					(5,748.47)	0.00	(80,293.89)
CNE100002R57	131,200	7.347680	3.093121	405,817.48	405,817.48	(74,053.44)	50.000000	1	(53.48)	(491.99)	90.00	0.00	(10.13)	0.00	(80,293.89)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	20,373	CNY	26.442360	452,771.07	538,710.20		4.330000	ACT/360					(1,407.00)	0.00	1,394.74
CNE100003LY6	17,273	7.347680	26.276408	458,202.62	535,329.26	3,380.94	50.000000	1	(61.40)	(579.20)	90.00	0.00	(26.68)	0.00	1,394.74
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	50,400	CNY	1.950275	86,554.67	98,293.88		4.330000	ACT/360					0.00	0.00	(13,415.26)
CNE000006D3	44,900	7.347680	2.214057	101,049.07	111,588.49	(13,294.60)	50.000000	1	(13.36)	(120.66)	90.00	0.00	0.00	0.00	(13,415.26)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	18,500	CNY	1.000316	17,995.01	18,505.84		4.330000	ACT/360					(554.42)	0.00	223.40
CNE100000D55	18,500	7.347680	0.957419	17,712.25	17,712.25	793.59	50.000000	1	(2.38)	(15.76)	90.00	0.00	(1.48)	0.00	223.40
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	306,200	CNY	2.457919	706,367.59	752,614.70		4.330000	ACT/360					0.00	0.00	(20,077.15)
CNE1000006J8	291,700	7.347680	2.520649	736,932.73	771,822.81	(19,208.11)	50.000000	1	(98.45)	(869.04)	90.00	0.00	0.00	0.00	(20,077.15)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.467761	0.00	0.00		0.000000	ACT/360					(4,218.79)	0.00	(4,258.22)
CNE000000MK0	0	7.347680	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	81,600	CNY	2.347680	181,698.22	191,570.67		4.330000	ACT/360					(502.65)	0.00	(8,868.12)
CNE000000B91	84,000	7.347680	2.447185	205,563.54	199,690.30	(8,119.62)	50.000000	1	(27.25)	(245.85)	90.00	0.00	(7.84)	0.00	(8,868.12)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	9.724158	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.347680	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	6.317640	172,609.90	204,691.55		4.330000	ACT/360					0.00	0.00	(4,279.69)
CNE100002ZC4	29,500	7.347680	6.443341	191,648.08	208,764.25	(4,072.70)	50.000000	1	(25.45)	(206.99)	90.00	0.00	0.00	0.00	(4,279.69)
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,325,900	CNY	0.509004	662,785.32	674,888.67		4.330000	ACT/360					0.00	0.00	(35,568.98)
CNE000001683	1,320,300	7.347680	0.535183	706,785.64	709,599.36	(34,710.69)	50.000000	1	(94.22)	(850.29)	90.00	0.00	0.00	0.00	(35,568.98)
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
600517.SH	42,900	CNY	0.699541	27,095.29	30,010.29		4.330000	ACT/360					0.00	0.00	(2,068.11)
CNE000001G20	38,900	7.347680	0.746929	29,270.50	32,043.23	(2,032.95)	50.000000	1	(3.90)	(35.17)	90.00	0.00	0.00	0.00	(2,068.11)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	19,400	CNY	1.389554	26,233.86	26,957.35		4.330000	ACT/360					313.25	104.36	1,624.49
CNE000000KZ2	19,400	7.347680	1.324648	25,698.17	25,698.17	1,259.18	50.000000	1	(3.46)	(52.30)	90.00	104.36	(21.25)	0.00	1,624.19
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.812501	15,862.54	16,250.03		4.330000	ACT/360					0.00	0.00	(922.70)
CNE100000WJ0	20,000	7.347680	0.857607	17,152.14	17,152.14	(902.11)	50.000000	1	(2.28)	(20.59)	90.00	0.00	0.00	0.00	(922.70)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.685931	515,048.67	527,823.75		4.330000	ACT/360					0.00	0.00	(35,051.48)
CNE100002FD4	769,500	7.347680	0.730605	562,200.55	562,200.55	(34,376.80)	50.000000	1	(74.77)	(674.68)	90.00	0.00	0.00	0.00	(35,051.48)
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	28,100	CNY	0.850609	26,062.47	23,902.10		4.330000	ACT/360					(137.97)	0.00	(1,480.71)
CNE000000354	30,800	7.347680	0.897210	27,634.07	25,211.60	(1,309.50)	50.000000	1	(3.69)	(33.25)	90.00	0.00	(3.56)	0.00	(1,480.71)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.625950	0.00	0.00		0.000000	ACT/360					(385.94)	0.00	(385.94)
CNE100003K95	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	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	22.106297	1,109.95	1,171.63		4.330000	ACT/360					(711.84)	0.00	(784.33)
CNE100005592	53	7.347680	23.352042	1,237.66	1,237.66	(66.02)	50.000000	1	(0.16)	(6.47)	90.00	0.00	(4.98)	0.00	(784.33)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,200	CNY	10.765303	13,913.19	12,918.36		4.330000	ACT/360					9.00	0.00	340.15
CNE100005L92	1,300	7.347680	10.475644	13,618.34	12,570.77	347.59	50.000000	1	(1.83)	(16.44)	90.00	0.00	(1.41)	0.00	340.15
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	11,600	CNY	1.043867	9,833.96	12,108.86		4.330000	ACT/360					0.00	0.00	(721.35)
CNE1000016J7	9,400	7.347680	1.104975	10,560.02	12,817.71	(708.85)	50.000000	1	(1.41)	(12.50)	90.00	0.00	0.00	0.00	(721.35)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688025.SH	85	CNY	6.663328	548.11	566.38		4.330000	ACT/360					0.00	0.00	14.35
CNE1000062T0	85	7.347680	6.486678	551.37	551.37	15.02	50.000000	1	(0.07)	(0.66)	90.00	0.00	0.00	0.00	14.35
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	0	CNY	1.092862	0.00	0.00		0.000000	ACT/360					(173.89)	0.00	(173.89)
CNE100000BR7	0	7.347680	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	40,100	CNY	32.118982	125,823.38	1,287,971.17		4.330000	ACT/360					0.00	0.00	17,903.05
CNE100003G67	3,900	7.347680	31.672101	125,823.38	1,270,051.24	17,919.93	50.000000	1	(16.88)	(16.88)	90.00	0.00	0.00	0.00	17,903.05
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	4,800	CNY	1.558315	7,215.69	7,479.91		4.330000	ACT/360					0.00	0.00	(113.42)
CNE100000KJ5	4,800	7.347680	1.580142	7,584.68	7,584.68	(104.77)	50.000000	1	(1.01)	(8.65)	90.00	0.00	0.00	0.00	(113.42)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688036.SH	4,400	CNY	12.652973	33,654.17	55,673.08		4.330000	ACT/360					0.00	0.00	2,587.62
CNE100003P74	2,800	7.347680	12.062965	33,873.89	53,077.05	2,596.04	50.000000	1	(4.54)	(8.42)	90.00	0.00	0.00	0.00	2,587.62
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002130.ZK	8,400	CNY	3.420127	0.00	28,729.07		4.323414	ACT/360					0.00	0.00	892.06
CNE1000000C6	0	7.347680	3.313930	0.00	27,837.01	892.06	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	892.06

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Equity Synthetic Position & Valuation Summary AR=302321.19

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	38,600	CNY	0.340243	13,128.09	13,133.40		4.330000	ACT/360					0.00	0.00	(427.60)
CNE100000FK3	38,600	7.347680	0.350911	13,545.18	13,545.18	(411.78)	50.000000	1	(1.81)	(15.82)	90.00	0.00	0.00	0.00	(427.60)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	12.729188	468.80	509.17		4.330000	ACT/360					0.00	0.00	104.95
CNE100004934	40	7.347680	10.093272	403.73	403.73	105.44	50.000000	1	(0.06)	(0.49)	90.00	0.00	0.00	0.00	104.95
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
2888.TW	96,000	TWD	0.359658	39,713.63	34,527.16		4.330000	ACT/360					(22.06)	0.00	(92.59)
TW0002888005	110,000	33.087000	0.359756	39,573.16	34,536.58	(9.42)	30.000000	1	(5.09)	(61.11)	90.00	0.00	(8.38)	0.00	(92.59)
SHRIRAM FINANCE LIMITED CMN															
SHMFNS	7,558	INR	6.284579	46,239.05	47,498.85		4.330000	ACT/360					0.00	0.00	1,253.27
INE721A01047	7,558	86.577001	6.117895	46,239.05	46,239.05	1,259.80	75.000000	1	(6.52)	(6.52)	78.16	0.00	0.00	0.00	1,253.27
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.714511	0.00	0.00		0.000000	ACT/360					12.26	0.00	12.26
CNE000001DW2	0	7.347680	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	18,800	CNY	3.846112	37,250.04	72,306.91		4.330000	ACT/360					0.00	0.00	455.28
CNE100003S63	9,800	7.347680	3.820126	37,651.25	71,818.36	488.54	50.000000	1	(5.05)	(33.26)	90.00	0.00	0.00	0.00	455.28
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	26.310346	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.347680	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	1.249374	12,756.02	13,118.43		4.330000	ACT/360					0.00	0.00	(537.72)
CNE000000GJ4	10,500	7.347680	1.299201	13,641.61	13,641.61	(523.18)	50.000000	1	(1.82)	(14.54)	90.00	0.00	0.00	0.00	(537.72)
SIEMENS LIMITED CMN															
SIEM.NS	0	INR	67.725261	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	86.577001	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	2.085411	193,707.75	191,857.83		4.330000	ACT/360					0.00	0.00	2,235.93
TW0006257009	92,000	33.087000	2.057927	189,329.28	189,329.28	2,528.55	30.000000	1	(24.39)	(292.61)	90.00	0.00	0.00	0.00	2,235.93
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	20,700	CNY	4.880452	95,855.46	101,025.36		4.330000	ACT/360					(260.00)	0.00	(5,658.67)
CNE1000020P6	20,000	7.347680	5.135233	102,949.20	106,299.32	(5,273.96)	50.000000	1	(13.71)	(124.71)	90.00	0.00	(1.66)	0.00	(5,658.67)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.704984	744,533.95	756,518.79		4.330000	ACT/360					0.00	0.00	(28,436.78)
CNE100003GS8	1,073,100	7.347680	0.730605	784,012.23	784,012.23	(27,493.43)	50.000000	1	(104.64)	(943.35)	90.00	0.00	0.00	0.00	(28,436.78)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	22,200	CNY	5.348627	105,324.01	118,739.52		4.330000	ACT/360					0.00	0.00	(8,645.52)
CNE1000027D7	19,600	7.347680	5.732130	113,523.94	127,253.30	(8,513.78)	50.000000	1	(15.12)	(131.75)	90.00	0.00	0.00	0.00	(8,645.52)
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.019369	16,298.57	16,615.72		4.330000	ACT/360					0.00	0.00	(767.60)
CNE1000019P8	16,300	7.347680	1.065181	17,362.45	17,362.45	(746.73)	50.000000	1	(2.31)	(20.87)	90.00	0.00	0.00	0.00	(767.60)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.602911	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.347680	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)
STATE BANK OF INDIA CMN															
SBI.NS	0	INR	8.641441	0.00	0.00		0.000000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	0	86.577001	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	1.465769	640,191.98	689,057.91		4.330000	ACT/360					(257.85)	0.00	37,686.64
CNE100000T99	473,900	7.347680	1.383370	655,579.04	650,322.24	38,735.67	50.000000	1	(87.74)	(791.18)	90.00	0.00	(8.07)	0.00	37,686.64
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	0	CNY	1.231681	25,805.74	0.00		4.330000	ACT/360					(1,351.54)	0.00	(1,379.08)
CNE000000KL2	21,100	7.347680	0.000000	26,879.31	0.00	0.00	50.000000	1	(3.59)	(27.55)	90.00	0.00	(33.37)	0.00	(1,379.08)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	40	CNY	10.054874	395.18	402.19		4.330000	ACT/360					0.00	0.00	(1.58)
CNE1000018M7	40	7.347680	10.082347	403.29	403.29	(1.10)	50.000000	1	(0.05)	(0.49)	90.00	0.00	0.00	0.00	(1.58)
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	0	CNY	0.758062	0.00	0.00		0.000000	ACT/360					46.12	0.00	46.12
CNE100000VFO	0	7.347680	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	2.259217	71,816.75	72,855.21		4.330000	ACT/360					0.00	0.00	(2,144.28)
CNE100003ZP4	32,248	7.347680	2.322914	74,909.33	74,909.33	(2,054.12)	50.000000	1	(10.01)	(90.16)	90.00	0.00	0.00	0.00	(2,144.28)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	12,800	CNY	12.246042	153,236.65	156,749.34		4.330000	ACT/360					96.94	0.00	(1,737.67)
CNE100001XQ1	12,100	7.347680	12.374666	150,044.74	158,395.73	(1,646.38)	50.000000	1	(20.18)	(188.23)	90.00	0.00	(18.75)	0.00	(1,737.67)
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	32.943452	333,727.74	329,434.52		4.330000	ACT/360					0.00	0.00	1,184.27
TW0002330008	10,000	33.087000	32.774390	327,743.90	327,743.90	1,690.62	30.000000	1	(42.20)	(506.35)	90.00	0.00	0.00	0.00	1,184.27
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	4,322	INR	48.893470	648,610.77	211,317.58		4.330000	ACT/360					38,526.90	0.00	38,039.85
INE467B01029	13,062	86.577001	48.293789	629,098.45	208,725.76	2,591.82	75.000000	1	(89.18)	(3,078.87)	78.16	0.00	(2,769.85)	0.00	38,039.85

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TATA ELXSI LTD CMN															
TTEX.NS	1,351	INR	70.281945	63,667.86	94,950.91		4.330000	ACT/360					0.00	0.00	(1,608.83)
INE670A01012	926	86.577001	71.447585	66,743.73	96,525.69	(1,574.78)	75.000000	1	(9.35)	(34.05)	78.16	0.00	0.00	0.00	(1,608.83)
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.601838	459,876.85	458,125.55		4.330000	ACT/360					0.00	0.00	2,264.02
TW0001504009	286,000	33.087000	1.591463	455,158.42	455,158.42	2,967.13	30.000000	1	(58.58)	(703.11)	90.00	0.00	0.00	0.00	2,264.02
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.464184	531,167.87	533,841.54		4.330000	ACT/360					0.00	0.00	(10,049.16)
MYL486300006	364,600	4.500800	1.488862	542,839.09	542,839.09	(8,997.55)	150.000000	1	(87.42)	(1,051.62)	100.00	0.00	0.00	0.00	(10,049.16)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	962,100	CNY	0.933628	871,898.60	898,243.53		4.330000	ACT/360					0.00	7,191.91	(4,270.41)
CNE100003F27	932,900	7.347680	0.944871	882,209.34	909,060.00	(10,816.48)	50.000000	1	(118.22)	(645.84)	90.00	7,191.91	0.00	0.00	(4,291.10)
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	81,800	CNY	0.623326	50,522.30	50,988.07		4.330000	ACT/360					0.00	0.00	(3,469.11)
CNE000000L16	81,800	7.347680	0.664937	54,391.85	54,391.85	(3,403.78)	50.000000	1	(7.24)	(65.33)	90.00	0.00	0.00	0.00	(3,469.11)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	98	CNY	3.586166	347.70	351.44		4.330000	ACT/360					(575.40)	0.00	(601.41)
CNE100004C29	98	7.347680	3.717208	364.29	364.29	(12.84)	50.000000	1	(0.05)	(13.17)	90.00	0.00	(12.73)	0.00	(601.41)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.758062	79,930.62	84,675.57		4.330000	ACT/360					0.00	0.00	3,458.52
CNE100000F79	111,700	7.347680	0.726246	81,121.63	81,121.63	3,553.94	50.000000	1	(10.87)	(95.43)	90.00	0.00	0.00	0.00	3,458.52
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	15,700	CNY	4.876369	38,559.86	76,559.00		4.330000	ACT/360					0.00	0.00	(134.54)
CNE000000Z07	8,000	7.347680	4.882407	39,802.01	76,653.80	(94.80)	50.000000	1	(5.32)	(39.74)	90.00	0.00	0.00	0.00	(134.54)
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.677789	10,642.88	10,711.16		4.330000	ACT/360					0.00	0.00	1,196.42
TW0006757008	4,000	33.087000	2.375000	9,500.00	9,500.00	1,211.16	30.000000	1	(1.23)	(14.73)	90.00	0.00	0.00	0.00	1,196.42
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	781,800	CNY	0.812501	631,119.34	635,213.56		4.330000	ACT/360					0.00	0.00	(68,115.95)
CNE100002524	766,800	7.347680	0.898574	690,419.31	702,505.18	(67,291.61)	50.000000	1	(91.81)	(824.33)	90.00	0.00	0.00	0.00	(68,115.95)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.818577	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.347680	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	177,100	CNY	0.717233	113,338.50	127,022.00		4.330000	ACT/360					0.00	0.00	(7,597.12)
CNE000000NK8	159,600	7.347680	0.759336	122,213.17	134,478.40	(7,456.40)	50.000000	1	(16.27)	(140.72)	90.00	0.00	0.00	0.00	(7,597.12)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	98,389	CNY	2.449753	240,128.19	241,028.73		4.330000	ACT/360					0.00	0.00	(16,672.51)
CNE100003ZR0	98,389	7.347680	2.616454	257,430.31	257,430.31	(16,401.58)	50.000000	1	(34.30)	(270.93)	90.00	0.00	0.00	0.00	(16,672.51)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	416,000	CNY	0.902326	323,894.96	375,367.46		4.330000	ACT/360					0.00	0.00	(9,706.49)
CNE000000RK9	364,600	7.347680	0.924853	339,861.58	384,738.99	(9,371.52)	50.000000	1	(45.38)	(334.97)	90.00	0.00	0.00	0.00	(9,706.49)
UNI-PRESIDENT ENTERPRISES CORP ORATION ORD CMN															
1216.TW	236,000	TWD	2.387645	562,058.07	563,484.15		4.330000	ACT/360					0.00	0.00	(19,498.46)
TW0001216000	236,000	33.087000	2.466463	582,085.27	582,085.27	(18,601.12)	30.000000	1	(74.70)	(897.34)	90.00	0.00	0.00	0.00	(19,498.46)
UNION BANK OF INDIA CMN															
UNBK.NS	167,579	INR	1.202167	138,610.66	201,457.92		4.330000	ACT/360					0.00	0.00	(5,780.29)
INE692A01016	118,303	86.577001	1.236178	148,167.78	207,157.41	(5,699.49)	75.000000	1	(20.71)	(80.80)	78.16	0.00	0.00	0.00	(5,780.29)
UNITED INFORMATION SYSTEMS CMN															
2404.TW	2,000	TWD	14.748995	29,914.14	29,497.99		4.330000	ACT/360					0.00	0.00	62.35
TW0002404001	2,000	33.087000	14.695122	29,390.24	29,390.24	107.75	30.000000	1	(3.78)	(45.40)	90.00	0.00	0.00	0.00	62.35
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.276937	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	33.087000	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	21,914	INR	4.973607	0.00	108,991.63		4.330000	ACT/360					(445.42)	0.00	(186.56)
INE205A01025	0	86.577001	4.958313	0.00	108,656.47	335.16	75.000000	0	0.00	(76.29)	78.16	0.00	(76.29)	0.00	(186.56)
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300476.ZK	1,900	CNY	6.615694	13,182.51	12,569.82		4.330000	ACT/360					692.08	0.00	2,319.56
CNE1000020V4	1,900	7.347680	5.747880	10,920.97	10,920.97	1,648.85	50.000000	1	(1.50)	(21.37)	90.00	0.00	(8.12)	0.00	2,319.56
VOLTRONIC POWER TECHNOLOGY CORP CMN															
6409.TW	3,000	TWD	53.041980	173,841.81	159,125.94		4.330000	ACT/360					0.00	0.00	(11,258.72)
TW0006409006	3,000	33.087000	56.707317	170,121.95	170,121.95	(10,996.01)	30.000000	1	(21.91)	(262.71)	90.00	0.00	0.00	0.00	(11,258.72)
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	63,900	CNY	1.291564	64,346.15	82,530.95		4.330000	ACT/360					0.00	0.00	(4,182.89)
CNE100000GQ8	51,300	7.347680	1.355773	71,396.82	86,633.91	(4,102.96)	50.000000	1	(9.48)	(79.93)	90.00	0.00	0.00	0.00	(4,182.89)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	71,700	CNY	1.076530	68,327.82	77,187.22		4.330000	ACT/360					0.00	0.00	(6,247.80)
CNE100001VB7	63,900	7.347680	1.162482	75,033.55	83,349.99	(6,162.77)	50.000000	1	(9.97)	(85.03)	90.00	0.00	0.00	0.00	(6,247.80)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	127,800	CNY	2.366733	299,042.93	302,468.53		4.330000	ACT/360					132.52	0.00	21,795.51
CNE100000619	127,800	7.347680	2.194546	280,462.98	280,462.98	22,005.56	50.000000	1	(37.89)	(342.57)	90.00	0.00	(2.69)	0.00	21,795.51

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688100.SH	16,500	CNY	4.600091	0.00	75,901.51		4.330000	ACT/360					0.00	0.00	1,794.15
CNE100003RR7	0	7.347680	4.491355	0.00	74,107.36	1,794.15	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	1,794.15
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	0	CNY	0.220478	44,681.71	0.00		4.330000	ACT/360					(894.83)	0.00	(930.96)
CNE000000WD4	204,000	7.347680	0.000000	44,844.73	0.00	0.00	50.000000	1	(6.01)	(36.12)	90.00	0.00	(36.12)	0.00	(930.96)
WIPRO LIMITED CMN															
WIPR.NS	0	INR	3.382538	0.00	0.00		0.000000	ACT/360					(2,617.21)	0.00	(2,802.80)
INE075A01022	0	86.577001	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(185.58)	78.16	0.00	(185.58)	0.00	(2,802.80)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600580.SH	89,500	CNY	2.568158	209,180.12	229,850.10		4.330000	ACT/360					0.00	0.00	20,287.31
CNE000001BJ3	89,500	7.347680	2.338719	209,315.38	209,315.38	20,534.72	50.000000	1	(28.08)	(247.41)	90.00	0.00	0.00	0.00	20,287.31
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.211267	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.347680	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 APPTCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	5,800	CNY	7.485356	149,585.27	43,415.06		4.330000	ACT/360					(4,491.31)	0.00	(3,460.14)
CNE1000031K4	20,900	7.347680	7.276940	155,703.18	42,206.25	1,208.81	50.000000	1	(20.81)	(177.64)	90.00	0.00	(152.01)	0.00	(3,460.14)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	37,100	CNY	0.915935	33,008.50	33,981.20		4.330000	ACT/360					0.00	0.00	506.75
CNE000000B00	37,100	7.347680	0.901461	33,444.21	33,444.21	537.00	50.000000	1	(4.48)	(30.25)	90.00	0.00	0.00	0.00	506.75
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.103750	6,464.74	6,622.50		4.330000	ACT/360					0.00	0.00	(514.58)
CNE100000QS3	6,000	7.347680	1.188086	7,128.52	7,128.52	(506.02)	50.000000	1	(0.95)	(8.56)	90.00	0.00	0.00	0.00	(514.58)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.296594	7,065.36	7,304.21		4.330000	ACT/360					0.00	0.00	31.36
CNE100005X80	1,700	7.347680	4.273014	7,264.12	7,264.12	40.09	50.000000	1	(0.97)	(8.72)	90.00	0.00	0.00	0.00	31.36
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	28,700	CNY	15.777769	361,231.73	452,821.98		4.330000	ACT/360					0.00	0.00	(9,949.07)
CNE000001D72	22,800	7.347680	16.108921	370,279.83	462,326.03	(9,504.06)	50.000000	1	(49.55)	(445.02)	90.00	0.00	0.00	0.00	(9,949.07)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.904002	30,423.03	30,654.44		4.330000	ACT/360					0.00	0.00	(3,634.45)
CNE1000033H6	16,100	7.347680	2.127230	34,248.40	34,248.40	(3,593.96)	50.000000	1	(4.54)	(40.49)	90.00	0.00	0.00	0.00	(3,634.45)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	1.008482	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.347680	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000526.ZK	51	CNY	5.709285	296.40	291.17		4.330000	ACT/360					0.00	0.00	(2.11)
CNE0000005F0	51	7.347680	5.743783	292.93	292.93	(1.76)	50.000000	1	(0.04)	(0.36)	90.00	0.00	0.00	0.00	(2.11)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.114638	0.00	0.00		0.000000	ACT/360					(376.09)	0.00	(376.09)
CNE000000800	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	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	1.966607	19,943.81	27,335.84		4.330000	ACT/360					0.00	0.00	(728.75)
CNE100002BC5	10,000	7.347680	2.018342	20,487.54	28,054.95	(719.11)	50.000000	1	(2.74)	(9.64)	90.00	0.00	0.00	0.00	(728.75)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	39,500	CNY	2.960118	114,566.75	116,924.66		4.330000	ACT/360					0.00	0.00	(3,726.34)
CNE100002G50	39,500	7.347680	3.050787	120,506.09	120,506.09	(3,581.42)	50.000000	1	(16.09)	(144.92)	90.00	0.00	0.00	0.00	(3,726.34)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	222,000	CNY	1.363696	301,711.99	302,740.46		4.330000	ACT/360					(7.95)	0.00	(10,816.46)
CNE1000008S5	222,000	7.347680	1.410682	313,171.40	313,171.40	(10,430.95)	50.000000	1	(41.86)	(377.56)	90.00	0.00	(0.26)	0.00	(10,816.46)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	10,100	CNY	0.849248	21,036.09	8,577.40		4.330000	ACT/360					(1,745.65)	0.00	(2,246.11)
CNE000001PZ9	24,900	7.347680	0.894479	22,272.53	9,034.24	(456.84)	50.000000	1	(2.97)	(43.62)	90.00	0.00	(36.28)	0.00	(2,246.11)
XINTEC INC CMN															
3374.TWO	21,000	TWD	6.346904	137,617.18	133,284.98		4.330000	ACT/360					0.00	0.00	6,320.80
TW0003374005	21,000	33.087000	6.036585	126,768.28	126,768.29	6,516.69	30.000000	1	(16.39)	(195.89)	90.00	0.00	0.00	0.00	6,320.80
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,300	CNY	3.478649	510,631.45	515,883.65		4.330000	ACT/360					0.00	1,506.22	(35,816.56)
CNE0000007F6	148,300	7.347680	3.725973	552,561.77	552,561.77	(36,678.12)	50.000000	1	(73.55)	(644.66)	90.00	1,506.22	0.00	0.00	(35,820.89)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,800	CNY	2.557270	93,318.54	94,107.53		4.330000	ACT/360					0.00	0.00	(6,110.70)
CNE100004751	36,800	7.347680	2.720080	100,098.96	100,098.96	(5,991.43)	50.000000	1	(13.34)	(119.27)	90.00	0.00	0.00	0.00	(6,110.70)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	167,000	TWD	2.176081	357,046.28	363,405.57		4.330000	ACT/360					0.00	0.00	(21,868.45)
TW0002609005	163,000	33.087000	2.303552	376,192.10	384,693.26	(21,287.69)	30.000000	1	(48.22)	(580.76)	90.00	0.00	0.00	0.00	(21,868.45)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	2,100	CNY	8.029745	13,645.05	16,862.47		4.330000	ACT/360					0.00	0.00	(866.13)
CNE100002JZ9	1,700	7.347680	8.433852	14,532.89	17,711.09	(848.62)	50.000000	1	(1.94)	(17.51)	90.00	0.00	0.00	0.00	(866.13)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	47,350	CNY	1.396359	39,461.55	66,117.60		4.330000	ACT/360					0.00	0.00	999.58
CNE1000019T0	28,550	7.347680	1.374960	39,390.26	65,104.36	1,013.24	50.000000	1	(5.29)	(13.66)	90.00	0.00	0.00	0.00	999.58

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	149,200	CNY	1.997910	274,883.51	298,088.10		4.330000	ACT/360					(335.46)	0.00	(5,144.67)
CNE1000031L2	143,100	7.347680	2.027869	290,860.41	302,558.13	(4,470.02)	50.000000	1	(38.80)	(339.18)	90.00	0.00	(5.66)	0.00	(5,144.67)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	86,475	CNY	5.211169	426,769.95	450,635.81		4.330000	ACT/360					66.77	0.00	(4,716.76)
CNE100002PC5	80,375	7.347680	5.260519	423,679.13	454,903.35	(4,267.53)	50.000000	1	(56.89)	(515.99)	90.00	0.00	(5.08)	0.00	(4,716.76)
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	0	CNY	4.232629	8,274.10	0.00		4.330000	ACT/360					(779.35)	0.00	(791.72)
CNE1000048D3	2,000	7.347680	0.000000	8,906.55	0.00	0.00	50.000000	1	(1.19)	(12.37)	90.00	0.00	(13.55)	0.00	(791.72)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
000975.ZK	45,500	CNY	2.283714	105,789.43	103,908.99		4.330000	ACT/360					6,564.92	0.00	14,789.61
CNE0000012L4	47,100	7.347680	2.098953	98,860.69	95,502.36	8,406.63	50.000000	1	(13.36)	(181.93)	90.00	0.00	(66.78)	0.00	14,789.61
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	74,200	CNY	2.837630	204,396.09	210,552.17		4.330000	ACT/360					1.50	0.00	7,039.76
CNE100001YB1	74,600	7.347680	2.739427	204,361.25	203,265.48	7,286.69	50.000000	1	(27.42)	(248.43)	90.00	0.00	(3.23)	0.00	7,039.76
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	89,100	CNY	1.016647	134,828.17	90,583.29		4.330000	ACT/360					(6,147.76)	0.00	(7,347.33)
CNE100000015	136,700	7.347680	1.026944	140,383.24	91,500.71	(917.42)	50.000000	1	(18.76)	(282.14)	90.00	0.00	(177.04)	0.00	(7,347.33)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000807.ZK	222,200	CNY	2.136729	459,856.85	474,781.16		4.330000	ACT/360					8,360.72	0.00	71,657.79
CNE000000VG9	224,900	7.347680	1.849322	415,908.08	410,919.35	63,861.81	50.000000	1	(56.41)	(564.73)	90.00	0.00	(68.87)	0.00	71,657.79
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	83,500	CNY	0.767589	62,023.05	64,093.70		4.330000	ACT/360					0.00	0.00	502.97
CNE000001HC5	83,500	7.347680	0.760648	63,514.11	63,514.11	579.59	50.000000	1	(8.50)	(76.62)	90.00	0.00	0.00	0.00	502.97
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.516125	19,177.90	19,254.79		4.330000	ACT/360					0.00	0.00	(540.46)
CNE000001N39	12,700	7.347680	1.556803	19,771.40	19,771.40	(516.61)	50.000000	1	(2.64)	(23.85)	90.00	0.00	0.00	0.00	(540.46)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,700	CNY	2.939703	577,936.04	584,119.07		4.330000	ACT/360					0.00	0.00	(21,715.99)
CNE000000S01	198,700	7.347680	3.045325	605,106.08	605,106.08	(20,987.01)	50.000000	1	(80.81)	(728.98)	90.00	0.00	0.00	0.00	(21,715.99)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	3,600	CNY	2.584489	8,854.73	9,304.16		4.330000	ACT/360					0.00	0.00	(303.81)
CNE100003FQ4	3,600	7.347680	2.665683	9,596.46	9,596.46	(292.30)	50.000000	1	(1.28)	(11.51)	90.00	0.00	0.00	0.00	(303.81)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300718.ZK	3,200	CNY	5.090042	13,760.96	16,288.13		4.330000	ACT/360					8,957.02	0.00	11,779.73
CNE1000035C2	3,200	7.347680	4.191077	13,411.45	13,411.45	2,876.69	50.000000	1	(1.80)	(53.98)	90.00	0.00	(37.70)	0.00	11,779.73

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	110,900	CNY	1.438549	161,733.68	159,535.12		4.330000	ACT/360					0.00	0.00	(4,376.45)
CNE000001JT5	110,900	7.347680	1.476231	163,714.02	163,714.02	(4,178.90)	50.000000	1	(21.94)	(197.55)	90.00	0.00	0.00	0.00	(4,376.45)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.305174	355,116.59	359,003.74		4.330000	ACT/360					0.00	0.00	(24,945.82)
CNE000001FJ4	275,062	7.347680	1.394262	383,508.58	383,508.58	(24,504.84)	50.000000	1	(51.06)	(440.98)	90.00	0.00	0.00	0.00	(24,945.82)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.116314	7,044.55	7,195.47		4.330000	ACT/360					0.00	0.00	(177.35)
CNE0000010J2	3,400	7.347680	2.165868	7,363.95	7,363.95	(168.48)	50.000000	1	(0.98)	(8.87)	90.00	0.00	0.00	0.00	(177.35)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.342236	0.00	0.00		0.000000	ACT/360					138.70	0.00	138.70
CNE100003K12	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	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	68,000	CNY	2.960118	235,436.72	201,288.03		4.330000	ACT/360					(502.31)	0.00	(3,517.57)
CNE000001J84	78,700	7.347680	3.000259	236,120.38	204,017.61	(2,729.59)	50.000000	1	(31.67)	(285.67)	90.00	0.00	(48.17)	0.00	(3,517.57)
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.955404	13,520.58	13,662.27		4.330000	ACT/360					0.00	0.00	(806.05)
CNE1000051S5	14,300	7.347680	1.010556	14,450.95	14,450.95	(788.68)	50.000000	1	(1.93)	(17.37)	90.00	0.00	0.00	0.00	(806.05)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,100	CNY	2.704255	219,360.77	222,019.33		4.330000	ACT/360					0.00	0.00	(20,780.78)
CNE1000023N5	82,100	7.347680	2.953829	242,509.36	242,509.36	(20,490.03)	50.000000	1	(32.22)	(290.75)	90.00	0.00	0.00	0.00	(20,780.78)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	204,900	CNY	1.668554	336,070.59	341,886.69		4.330000	ACT/360					0.00	0.00	(11,466.58)
CNE100000MK9	198,900	7.347680	1.722640	343,006.50	352,968.93	(11,082.24)	50.000000	1	(45.92)	(384.34)	90.00	0.00	0.00	0.00	(11,466.58)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	184,700	CNY	2.633484	381,200.87	486,404.55		4.330000	ACT/360					0.00	1,803.71	(13,606.21)
CNE100001R58	147,400	7.347680	2.714464	405,931.46	501,361.42	(14,956.87)	50.000000	1	(54.12)	(453.04)	90.00	1,803.71	0.00	0.00	(13,611.40)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.336476	19,338.29	19,646.20		4.330000	ACT/360					0.00	0.00	(331.97)
CNE100000K64	14,700	7.347680	1.357423	19,954.12	19,954.12	(307.92)	50.000000	1	(2.67)	(24.05)	90.00	0.00	0.00	0.00	(331.97)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	7,740	CNY	15.562735	0.00	120,455.57		4.323414	ACT/360					0.00	0.00	2,206.29
CNE100001CY9	0	7.347680	15.277685	0.00	118,249.28	2,206.29	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2,206.29
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	537,300	CNY	0.733565	376,384.77	394,144.41		4.330000	ACT/360					0.00	0.00	(45,714.35)
CNE000000W62	511,400	7.347680	0.817749	420,675.01	439,376.53	(45,232.12)	50.000000	1	(55.83)	(482.23)	90.00	0.00	0.00	0.00	(45,714.35)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.850609	36,562.09	37,171.60		4.330000	ACT/360					0.00	0.00	(1,900.42)
CNE100004900	43,700	7.347680	0.893058	39,026.66	39,026.66	(1,855.06)	50.000000	1	(5.20)	(45.36)	90.00	0.00	0.00	0.00	(1,900.42)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.767905	51,081.19	52,683.57		4.330000	ACT/360					0.00	0.00	(1,382.84)
CNE100000PX5	29,800	7.347680	1.812223	54,004.25	54,004.25	(1,320.68)	50.000000	1	(7.20)	(62.16)	90.00	0.00	0.00	0.00	(1,382.84)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.155783	147.74	146.59		4.330000	ACT/360					0.00	0.00	(2.91)
CNE100005030	68	7.347680	2.195911	149.32	149.32	(2.73)	50.000000	1	(0.02)	(0.18)	90.00	0.00	0.00	0.00	(2.91)
ZHUZHOU CRRR TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	20,183	CNY	6.057694	121,746.28	122,262.45		4.330000	ACT/360					0.00	0.00	(9,974.23)
CNE100004QK2	20,183	7.347680	6.544034	132,078.24	132,078.24	(9,815.79)	50.000000	1	(17.58)	(158.43)	90.00	0.00	0.00	0.00	(9,974.23)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	2,100	CNY	3.984931	8,250.70	8,368.36		4.330000	ACT/360					0.00	0.00	(561.18)
CNE1000035L3	2,100	7.347680	4.247067	8,918.84	8,918.84	(550.48)	50.000000	1	(1.19)	(10.70)	90.00	0.00	0.00	0.00	(561.18)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.658711	56,467.41	57,439.63		4.330000	ACT/360					0.00	0.00	(2,530.53)
CNE100000P93	87,200	7.347680	0.686905	59,898.12	59,898.12	(2,458.49)	50.000000	1	(7.99)	(72.04)	90.00	0.00	0.00	0.00	(2,530.53)
ZJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	0	CNY	2.233358	0.00	0.00		0.000000	ACT/360					4,509.84	0.00	4,433.52
CNE100000B24	0	7.347680	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	5.648041	513,120.79	0.00		4.330000	ACT/360					39,581.27	0.00	39,309.66
CNE000000TK5	98,300	7.347680	0.000000	473,498.73	0.00	0.00	50.000000	1	(64.08)	(271.61)	90.00	0.00	(271.61)	0.00	39,309.66
TOTAL Long				68,668,812.69	72,144,862.81	(1,803,607.90)			(9,567.08)	(87,426.65)		15,136.07	(96,683.58)	15,136.07	(1,972,582.06)
				71,419,890.50	73,948,470.71								(11,137.11)	0.00	(1,972,405.35)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(1,603)	CNY	11.711180	(9,003.73)	(18,773.02)		4.330000	ACT/360					0.00	0.00	(797.64)
CNE1000042T2	(803)	7.347680	11.215786	(9,056.97)	(17,978.91)	(794.12)	(1,822.665000)	1	(3.47)	(3.53)	100.00	0.00	0.00	0.00	(796.08)
ACER INCORPORATED ORD CMN															
2353.TW	0	TWD	1.109197	0.00	0.00		0.000000	ACT/360					42.15	0.00	42.43
TW0002353000	0	33.087000	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	25.647551	(2,451.35)	(2,539.11)		4.330000	ACT/360					0.00	0.00	16.54
CNE100003MM9	(99)	7.347680	25.832002	(2,557.37)	(2,557.37)	18.26	(725.000000)	1	(0.19)	(1.72)	100.00	0.00	0.00	0.00	16.54

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	3.037447	(76,089.94)	(72,898.72)		4.330000	ACT/360					0.00	0.00	7,592.99
TW0008086000	(24,000)	33.087000	3.358736	(80,609.65)	(80,609.65)	7,710.93	(898.958300)	1	(9.30)	(117.94)	100.00	0.00	0.00	0.00	7,592.99
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.687292	0.00	0.00		0.000000	ACT/360					17,216.63	0.00	17,336.52
CNE100000RJ0	0	7.347680	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	5.728339	(55,872.34)	(55,564.89)		4.330000	ACT/360					0.00	0.00	(708.01)
CNE1000051B1	(9,700)	7.347680	5.667433	(54,974.10)	(54,974.10)	(590.79)	(1,533.762800)	1	(17.19)	(117.22)	100.00	0.00	0.00	0.00	(708.01)
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD															
AOT_n.BK	(661,600)	THB	1.640878	(1,241,702.60)	(1,085,604.89)		4.330000	ACT/360					8,229.67	0.00	62,460.56
TH0765010R16	(738,200)	34.737500	1.737308	(1,283,709.63)	(1,149,402.86)	63,797.97	(73.110200)	1	129.18	1,230.72	100.00	(10,797.81)	172.44	0.00	67,284.42
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	85.985432	(357,392.07)	(343,941.73)		4.330000	ACT/360					0.00	0.00	56,128.42
KYG022421088	(4,000)	33.087000	100.000000	(400,000.00)	(400,000.00)	56,058.27	(400.000000)	1	8.40	70.15	100.00	0.00	0.00	0.00	56,128.42
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	3.536132	(21,844.00)	(21,216.79)		4.330000	ACT/360					0.00	0.00	3,887.54
TW0008054008	(6,000)	33.087000	4.192073	(25,152.44)	(25,152.44)	3,935.65	(1,058.333300)	1	(3.40)	(48.10)	100.00	0.00	0.00	0.00	3,887.54
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	11.107081	(34,859.38)	(33,321.24)		4.330000	ACT/360					0.00	0.00	3,402.90
TW0006187008	(3,000)	33.087000	12.256098	(36,768.29)	(36,768.29)	3,447.05	(783.333300)	1	(3.16)	(44.15)	100.00	0.00	0.00	0.00	3,402.90
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	2.825883	(83,847.58)	(81,950.62)		4.330000	ACT/360					0.00	0.00	6,656.02
TW0001514008	(29,000)	33.087000	3.064024	(88,856.70)	(88,856.70)	6,906.08	(1,285.344800)	1	(19.25)	(250.06)	100.00	0.00	0.00	0.00	6,656.02
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(87,000)	CNY	0.964930	(82,968.16)	(83,948.95)		4.330000	ACT/360					0.00	0.00	9,729.07
CNE000000DF9	(87,000)	7.347680	1.080203	(93,977.66)	(93,977.66)	10,028.71	(1,830.660900)	1	(30.89)	(299.64)	100.00	0.00	0.00	0.00	9,729.07
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	0	CNY	5.439812	(10,297.87)	0.00		4.330000	ACT/360					578.30	0.00	545.95
CNE100000Q84	(1,900)	7.347680	0.000000	(10,581.07)	0.00	0.00	(1,196.052600)	1	(2.15)	(32.35)	100.00	0.00	(32.35)	0.00	545.95
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000898.ZK	(165,800)	CNY	0.311663	(50,976.20)	(51,673.73)		4.330000	ACT/360					0.00	0.00	2,566.13
CNE000000SQ4	(165,800)	7.347680	0.327748	(54,340.62)	(54,340.62)	2,666.89	(1,217.159200)	1	(10.70)	(100.77)	100.00	0.00	0.00	0.00	2,566.13
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(32,103)	CNY	3.603859	(62,641.41)	(115,694.67)		4.330000	ACT/360					2,231.39	0.00	4,193.92
CNE1000030R1	(17,703)	7.347680	3.670684	(67,734.02)	(117,839.95)	2,145.28	(1,719.920300)	1	(21.78)	(182.75)	100.00	0.00	(21.62)	0.00	4,193.92

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	3.723624	(288.10)	(290.44)		4.330000	ACT/360					0.00	0.00	52.27
CNE1000052M6	(78)	7.347680	4.398651	(343.09)	(343.09)	52.65	(975.000000)	1	(0.04)	(0.38)	100.00	0.00	0.00	0.00	52.27
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(7,200)	CNY	5.060101	(35,947.84)	(36,432.72)		4.330000	ACT/360					0.00	0.00	2,021.88
CNE1000022S6	(7,200)	7.347680	5.358679	(38,582.49)	(38,582.49)	2,149.76	(1,850.000000)	1	(13.83)	(127.88)	100.00	0.00	0.00	0.00	2,021.88
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.522930	(35,095.13)	(36,854.90)		4.330000	ACT/360					0.00	0.00	(333.21)
CNE100005790	(24,200)	7.347680	1.513103	(36,617.09)	(36,617.09)	(237.81)	(1,576.239600)	1	(10.96)	(95.41)	100.00	0.00	0.00	0.00	(333.21)
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	0	CNY	0.909131	(21,201.40)	0.00		4.330000	ACT/360					2,005.13	0.00	1,959.29
CNE100000KB2	(22,200)	7.347680	0.000000	(22,063.07)	0.00	0.00	(1,525.000000)	1	(6.33)	(45.83)	100.00	0.00	(57.28)	0.00	1,959.29
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
603308.SH	(5,200)	CNY	2.361290	(11,624.62)	(12,278.71)		4.330000	ACT/360					0.00	0.00	(654.63)
CNE100001SN8	(5,200)	7.347680	2.235503	(11,624.62)	(11,624.62)	(654.09)	(600.000000)	1	(0.54)	(0.54)	100.00	0.00	0.00	0.00	(654.63)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	5.164896	(193.18)	(201.43)		4.330000	ACT/360					0.00	0.00	6.81
CNE100003RF2	(39)	7.347680	5.347754	(208.56)	(208.56)	7.13	(1,125.000000)	1	(0.04)	(0.32)	100.00	0.00	0.00	0.00	6.81
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(105,200)	CNY	1.052033	(98,236.18)	(110,673.85)		4.330000	ACT/360					0.00	0.00	3,099.22
CNE000000LP1	(99,600)	7.347680	1.085154	(108,812.30)	(114,158.16)	3,484.32	(1,994.176700)	1	(41.33)	(385.09)	100.00	0.00	0.00	0.00	3,099.22
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(30,700)	CNY	2.957396	(90,421.26)	(90,792.06)		4.330000	ACT/360					0.00	0.00	2,829.48
CNE1000023W6	(30,700)	7.347680	3.058075	(93,882.90)	(93,882.90)	3,090.84	(2,185.993400)	1	(43.61)	(261.36)	100.00	0.00	0.00	0.00	2,829.48
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(547,000)	THB	0.964376	(525,202.05)	(527,513.49)		4.330000	ACT/360					0.00	0.00	50,289.10
TH0420010R18	(547,000)	34.737500	1.057988	(578,719.21)	(578,719.21)	51,205.71	(968.258600)	1	(71.65)	(916.61)	100.00	0.00	0.00	0.00	50,289.10
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n.BK	(1,645,200)	THB	0.673624	(1,167,480.43)	(1,108,245.56)		4.330000	ACT/360					14,254.17	0.00	94,140.42
TH0264010R10	(1,705,900)	34.737500	0.721103	(1,230,181.69)	(1,186,358.23)	78,112.68	(50.000000)	1	131.75	1,773.57	100.00	0.00	315.46	0.00	89,404.32
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(895,100)	CNY	0.816584	(1,406,995.98)	(730,924.59)		4.330000	ACT/360					22,927.06	0.00	43,337.74
CNE100000734	(1,726,600)	7.347680	0.839854	(1,450,091.92)	(751,753.32)	20,828.72	(560.590100)	1	(44.68)	(418.05)	100.00	0.00	(235.80)	0.00	43,337.74
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	1.001677	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.347680	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601229.SH	(4)	CNY	1.205823	(37,955.17)	(4.82)		4.330000	ACT/360					21,852.49	0.00	22,102.66
CNE100002FM5	(31,704)	7.347680	1.249539	(39,615.38)	(5.00)	0.17	(150.000000)	1	3.18	250.00	100.00	0.00	250.00	0.00	22,102.66
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(3,182,000)	THB	0.151134	(474,142.06)	(480,906.80)		4.330000	ACT/360					0.00	0.00	70,138.69
TH0148010R15	(3,157,600)	34.737500	0.173485	(548,257.82)	(552,028.29)	71,121.49	(1,111.021000)	1	(80.39)	(982.80)	100.00	0.00	0.00	0.00	65,558.63
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	0	CNY	2.068680	0.00	0.00		0.000000	ACT/360					(1,674.88)	0.00	(1,769.61)
CNE1000010H4	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(94.73)	100.00	0.00	(94.73)	0.00	(1,769.61)
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000595.ZK	(14,900)	CNY	0.846526	(12,613.82)	(12,613.23)		4.330000	ACT/360					0.00	0.00	(0.52)
CNE000000K09	(14,900)	7.347680	0.846565	(12,613.82)	(12,613.82)	0.59	(750.000000)	1	(1.11)	(1.11)	100.00	0.00	0.00	0.00	(0.52)
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301085.ZK	0	CNY	8.616325	0.00	0.00		0.000000	ACT/360					(154.52)	0.00	(154.52)
CNE100004S54	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(1.21)	0.00	(154.52)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002985.ZK	(14,544)	CNY	2.961479	(37,854.94)	(43,071.75)		4.330000	ACT/360					9,148.77	0.00	12,186.65
CNE100003SS3	(13,144)	7.347680	3.182429	(42,181.71)	(46,285.25)	3,213.50	(1,418.297300)	1	(9.84)	(175.61)	100.00	0.00	(78.33)	0.00	12,186.65
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,800)	CNY	3.673268	(13,192.85)	(13,958.42)		4.330000	ACT/360					0.00	0.00	394.38
CNE100002DZ2	(3,800)	7.347680	3.787227	(14,391.46)	(14,391.46)	433.04	(1,925.000000)	1	(5.32)	(38.66)	100.00	0.00	0.00	0.00	394.38
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.970374	0.00	0.00		0.000000	ACT/360					113.49	0.00	112.22
CNE100002GG5	0	7.347680	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	2.945147	(560,624.67)	(670,315.53)		4.330000	ACT/360					0.00	0.00	24,018.84
CNE1000012M0	(193,200)	7.347680	3.057511	(598,541.93)	(695,889.41)	25,573.88	(1,781.379300)	1	(205.42)	(1,555.05)	100.00	0.00	0.00	0.00	24,009.79
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(38,200)	CNY	5.286022	(190,740.69)	(201,926.05)		4.330000	ACT/360					0.00	0.00	7,107.61
CNE100000NN1	(37,200)	7.347680	5.489374	(204,626.15)	(209,694.10)	7,768.05	(1,821.774100)	1	(71.91)	(660.44)	100.00	0.00	0.00	0.00	7,107.61
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	(133,300)	CNY	1.223515	(194,048.88)	(163,094.61)		4.330000	ACT/360					2,668.23	0.00	5,193.88
CNE100001617	(164,900)	7.347680	1.246572	(206,904.96)	(166,168.07)	3,073.46	(1,738.568800)	1	(68.83)	(547.82)	100.00	0.00	(148.63)	0.00	5,193.88
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
603588.SH	(235,134)	CNY	0.673682	(150,128.30)	(158,405.55)		4.330000	ACT/360					7,273.69	0.00	13,432.25
CNE100001V11	(227,534)	7.347680	0.702279	(160,191.48)	(165,129.66)	6,724.11	(1,279.934200)	1	(34.11)	(565.55)	100.00	0.00	(211.20)	0.00	13,432.25

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 14, 2025
Run Date: Jan 15, 2025 01:14 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(42,830)	CNY	2.481055	(48,966.98)	(106,263.60)		4.330000	ACT/360					4,562.66	0.00	6,795.92
CNE100002813	(20,030)	7.347680	2.534906	(52,989.29)	(108,570.01)	2,306.41	(701.909600)	1	(3.17)	(73.15)	100.00	0.00	(33.25)	0.00	6,796.88
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.509004	(384,318.73)	(390,742.68)		4.330000	ACT/360					0.00	0.00	12,597.23
CNE000001980	(767,661)	7.347680	0.527128	(404,655.61)	(404,655.61)	13,912.93	(1,782.806100)	1	(141.65)	(1,315.71)	100.00	0.00	0.00	0.00	12,597.23
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	(11,200)	CNY	0.669599	(7,405.06)	(7,499.51)		4.330000	ACT/360					0.00	0.00	(136.57)
CNE100001BX3	(11,200)	7.347680	0.658752	(7,378.02)	(7,378.02)	(121.49)	(1,500.000000)	1	(2.20)	(15.08)	100.00	0.00	0.00	0.00	(136.57)
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	(7,600)	CNY	5.049213	(37,459.00)	(38,374.02)		4.330000	ACT/360					0.00	0.00	1,424.30
CNE100001YF2	(7,600)	7.347680	5.254892	(39,937.18)	(39,937.18)	1,563.16	(1,925.000000)	1	(15.23)	(138.86)	100.00	0.00	0.00	0.00	1,424.30
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(36,000)	CNY	1.211267	(40,129.09)	(43,605.60)		4.330000	ACT/360					0.00	0.00	2,022.01
CNE100000ZB0	(34,500)	7.347680	1.270212	(44,009.70)	(45,727.64)	2,122.04	(1,492.536200)	1	(11.34)	(100.03)	100.00	0.00	0.00	0.00	2,022.01
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.519478	(310.36)	(320.27)		4.330000	ACT/360					0.00	0.00	16.10
CNE100002BX1	(91)	7.347680	3.711746	(337.77)	(337.77)	17.50	(2,250.000000)	1	(0.15)	(1.40)	100.00	0.00	0.00	0.00	16.10
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.622597	(33.27)	(34.09)		4.330000	ACT/360					0.00	0.00	2.02
CNE100003M69	(13)	7.347680	2.785858	(36.22)	(36.22)	2.12	(1,725.000000)	1	(0.01)	(0.11)	100.00	0.00	0.00	0.00	2.02
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(799)	CNY	30.826057	(25,574.44)	(24,630.02)		4.330000	ACT/360					0.00	0.00	(762.35)
CNE100003R80	(799)	7.347680	29.946604	(23,927.34)	(23,927.34)	(702.68)	(1,360.387900)	1	(6.79)	(59.67)	100.00	0.00	0.00	0.00	(762.35)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(78,229)	CNY	2.346319	(180,815.38)	(183,550.18)		4.330000	ACT/360					0.00	0.00	23,394.07
CNE000000XH3	(78,229)	7.347680	2.653706	(207,596.80)	(207,596.80)	24,046.63	(1,872.352600)	1	(69.07)	(652.55)	100.00	0.00	0.00	0.00	23,394.07
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.289474	0.00	0.00		0.000000	ACT/360					187.67	0.00	184.59
CNE1000005VTO	0	7.347680	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	5.152647	0.00	0.00		0.000000	ACT/360					2,437.20	0.00	2,386.05
CNE000000R69	0	7.347680	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	1.982939	(120,835.74)	(169,360.82)		4.330000	ACT/360					0.00	0.00	(675.96)
CNE100001RL4	(63,809)	7.347680	1.978496	(128,769.34)	(168,981.38)	(379.44)	(1,730.919600)	1	(42.61)	(296.52)	100.00	0.00	0.00	0.00	(676.03)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(11,400)	CNY	2.569519	(10,459.48)	(29,292.51)		4.330000	ACT/360					0.00	0.00	93.60
CNE100001401	(4,300)	7.347680	2.580658	(12,296.28)	(29,419.50)	126.99	(1,725.000000)	1	(3.53)	(33.39)	100.00	0.00	0.00	0.00	93.60
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(47,048)	CNY	2.434782	(120,247.01)	(114,551.63)		4.330000	ACT/360					725.18	0.00	9,177.22
CNE000000GSS5	(50,566)	7.347680	2.624492	(132,773.31)	(123,477.11)	8,925.48	(2,121.129800)	1	(54.88)	(473.44)	100.00	0.00	(43.42)	0.00	9,177.22
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	0	CNY	0.887355	0.00	0.00		0.000000	ACT/360					292.62	0.00	290.57
CNE0000014S5	0	7.347680	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
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300352.ZK	(133,400)	CNY	0.698180	(39,213.04)	(93,137.15)		4.330000	ACT/360					0.00	0.00	(4,749.43)
CNE100001P43	(58,600)	7.347680	0.662666	(39,213.04)	(88,399.61)	(4,737.54)	(1,525.000000)	1	(11.89)	(11.89)	100.00	0.00	0.00	0.00	(4,749.43)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.453324	(342,715.01)	(345,991.66)		4.330000	ACT/360					250.23	0.00	5,019.39
CNE100004090	(36,600)	7.347680	9.622134	(352,170.10)	(352,170.10)	6,178.44	(2,072.267700)	1	(154.92)	(1,409.29)	100.00	0.00	(11.93)	0.00	5,019.39
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	(15,100)	CNY	1.537900	(24,376.08)	(23,222.30)		4.330000	ACT/360					49.24	0.00	1,714.91
CNE000000S84	(15,500)	7.347680	1.648667	(25,557.28)	(24,894.87)	1,672.57	(575.000000)	1	(0.82)	(6.89)	100.00	0.00	(0.21)	0.00	1,714.91
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	45.184330	(56,462.76)	(58,739.63)		4.330000	ACT/360					0.00	0.00	(1,095.23)
CNE100005XM1	(1,300)	7.347680	44.433064	(57,762.98)	(57,762.98)	(976.65)	(1,288.461500)	1	(13.26)	(118.59)	100.00	0.00	0.00	0.00	(1,095.23)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.183002	0.00	0.00		0.000000	ACT/360					940.52	0.00	923.34
CNE100003R72	0	7.347680	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	2.584489	(93,971.11)	(97,874.61)		4.330000	ACT/360					1,166.34	0.00	2,365.23
CNE100003R98	(37,870)	7.347680	2.621291	(99,268.31)	(99,268.31)	1,393.70	(1,246.340100)	1	(20.59)	(194.81)	100.00	0.00	(29.99)	0.00	2,365.42
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(244,300)	CNY	0.662794	(149,267.11)	(161,920.63)		4.330000	ACT/360					0.00	0.00	7,064.01
CNE100000MZ7	(225,300)	7.347680	0.692820	(156,815.87)	(169,255.88)	7,335.25	(1,309.265400)	1	(35.42)	(271.24)	100.00	0.00	0.00	0.00	7,064.01
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	24.360021	(704,741.96)	(706,440.60)		4.330000	ACT/360					0.00	0.00	(42,058.22)
TW0006472004	(29,000)	33.087000	22.926829	(664,878.04)	(664,878.04)	(41,562.56)	(650.000000)	1	(47.28)	(495.66)	100.00	0.00	0.00	0.00	(42,058.22)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	4.021678	(107.66)	(108.59)		4.330000	ACT/360					0.00	0.00	2.53
CNE100003PR1	(27)	7.347680	4.124162	(111.35)	(111.35)	2.77	(1,300.000000)	1	(0.03)	(0.23)	100.00	0.00	0.00	0.00	2.53

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.338055	(6,531.80)	0.00		4.330000	ACT/360					(394.22)	0.00	(420.54)
CNE100002D38	(1,000)	7.347680	0.000000	(6,531.80)	0.00	0.00	(2,250.000000)	1	(3.30)	(26.33)	100.00	0.00	(32.23)	0.00	(420.32)
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300796.ZK	0	CNY	1.392276	(21,593.61)	0.00		4.330000	ACT/360					6.53	0.00	(61.68)
CNE100003QP3	(15,700)	7.347680	0.000000	(21,848.84)	0.00	0.00	(1,750.000000)	1	(7.87)	(68.22)	100.00	0.00	(83.67)	0.00	(61.68)
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(1,135,200)	THB	0.165527	(194,974.86)	(187,906.44)		4.330000	ACT/360					95.09	0.00	14,788.81
TH0221010R10	(1,144,400)	34.737500	0.178923	(204,767.04)	(203,113.30)	15,206.86	(1,298.835600)	1	(45.72)	(513.14)	100.00	0.00	(4.79)	0.00	13,154.84
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	(1,200)	THB	5.469593	(67,129.66)	(6,563.51)		4.330000	ACT/360					7,982.55	0.00	8,500.87
TH0168010R13	(12,300)	34.737500	5.893128	(72,400.80)	(7,071.75)	508.24	(400.000000)	1	1.25	10.08	100.00	0.00	9.47	0.00	8,466.33
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(81,100)	CNY	0.899604	(71,604.41)	(72,957.86)		4.330000	ACT/360					0.00	0.00	2,217.27
CNE100000X36	(81,100)	7.347680	0.928934	(75,336.54)	(75,336.54)	2,378.68	(1,360.696600)	1	(18.00)	(161.41)	100.00	0.00	0.00	0.00	2,217.46
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(19,037)	CNY	3.750844	(47,126.75)	(71,404.81)		4.330000	ACT/360					0.00	0.00	(1,615.58)
CNE1000055F3	(13,237)	7.347680	3.674306	(49,462.30)	(69,947.76)	(1,457.05)	(1,933.695300)	1	(19.36)	(158.53)	100.00	0.00	0.00	0.00	(1,615.58)
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	(40,000)	THB	0.259086	(13,749.91)	(10,363.44)		4.330000	ACT/360					289.97	0.00	1,524.20
TH0639010R13	(49,600)	34.737500	0.291857	(14,531.52)	(11,674.29)	1,310.85	(2,355.443500)	1	(7.25)	(76.62)	100.00	0.00	(19.10)	0.00	1,581.78
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
688256.SH	(9,306)	CNY	94.452943	(853,315.80)	(878,979.09)		4.330000	ACT/360					615.35	0.00	(43,603.28)
CNE1000041R8	(8,806)	7.347680	89.897088	(788,464.21)	(836,582.30)	(42,396.79)	(1,298.841600)	1	(213.03)	(1,821.84)	100.00	0.00	(25.47)	0.00	(43,603.28)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	3.083967	(19,359.10)	(19,768.23)		4.330000	ACT/360					0.00	0.00	342.37
CNE100001XM0	(6,410)	7.347680	3.147746	(20,177.05)	(20,177.05)	408.83	(1,807.839300)	1	(7.29)	(66.45)	100.00	0.00	0.00	0.00	342.37
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.859624	(388.40)	(392.98)		4.330000	ACT/360					20.18	0.00	33.27
CNE100004BM0	(50)	7.347680	8.193768	(409.69)	(409.69)	16.71	(2,225.000000)	1	(0.19)	(3.62)	100.00	0.00	(2.04)	0.00	33.27
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.058294	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH6066010R13	0	34.737500	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	6.014447	(113,846.67)	(114,274.49)		4.330000	ACT/360					0.00	(4,334.60)	(6,083.97)
TW0002474004	(19,000)	33.087000	5.914634	(112,378.05)	(112,378.05)	(1,896.44)	(40.000000)	1	12.25	147.08	100.00	(4,334.60)	0.00	0.00	(6,073.05)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	(20,500)	THB	1.511335	(62,819.10)	(30,982.37)		4.330000	ACT/360					3,495.69	0.00	6,887.52
TH0481010R10	(40,100)	34.737500	1.674309	(67,245.10)	(34,323.34)	3,340.97	(249.002400)	1	3.74	50.86	100.00	0.00	29.80	0.00	6,887.47
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(67,000)	TWD	4.654396	(307,636.29)	(311,844.53)		4.330000	ACT/360					0.00	0.00	22,041.23
TW0009958009	(65,000)	33.087000	4.985889	(325,000.00)	(334,054.57)	22,210.04	(597.692300)	1	(11.99)	(168.81)	100.00	0.00	0.00	0.00	22,041.23
CHAILEASE HOLDING CO LTD CMN															
5871.TW	(64,000)	TWD	3.415239	(218,440.00)	(218,575.27)		4.330000	ACT/360					127.84	0.00	8,414.62
KYG202881093	(64,000)	33.087000	3.541600	(226,662.42)	(226,662.42)	8,087.15	(40.000000)	1	24.84	199.64	100.00	0.00	2.71	0.00	8,414.62
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(15,200)	CNY	2.191168	(29,009.86)	(33,305.75)		4.330000	ACT/360					2,611.49	0.00	1,464.28
CNE100001VQ5	(13,955)	7.347680	0.000000	(29,009.86)	(32,382.82)	(922.93)	(1,875.000000)	1	(11.62)	(224.28)	100.00	0.00	(224.28)	0.00	1,464.68
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	2.024964	(101,331.90)	(101,248.22)		4.330000	ACT/360					0.00	0.00	9,504.61
TW0002392008	(50,000)	33.087000	2.213415	(110,670.75)	(110,670.75)	9,422.53	(216.500000)	1	7.22	82.09	100.00	0.00	0.00	0.00	9,504.61
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(37,000)	CNY	1.823705	(64,549.40)	(67,477.08)		4.330000	ACT/360					0.00	0.00	1,460.98
CNE100000BN6	(36,000)	7.347680	1.869120	(67,347.80)	(69,157.45)	1,680.37	(1,914.444400)	1	(26.23)	(219.38)	100.00	0.00	0.00	0.00	1,460.98
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(54,500)	CNY	0.474980	(16,613.50)	(25,886.40)		4.330000	ACT/360					(55.19)	0.00	(685.65)
CNE100001RP5	(35,500)	7.347680	0.464276	(16,479.04)	(25,303.02)	(583.39)	(1,739.366100)	1	(6.04)	(47.07)	100.00	0.00	(7.04)	0.00	(686.67)
CHIEFTEK PRECISION CO., LTD. CMN															
1597.TW	(8,000)	TWD	3.143228	(25,727.38)	(25,145.83)		4.330000	ACT/360					0.00	0.00	4,585.14
TW0001597003	(8,000)	33.087000	3.717220	(29,737.76)	(29,737.76)	4,591.93	(575.000000)	1	(0.53)	(6.79)	100.00	0.00	0.00	0.00	4,585.14
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
601918.SH	0	CNY	0.963569	0.00	0.00		0.000000	ACT/360					23.13	0.00	23.13
CNE1000008D7	0	7.347680	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	1.324228	(25,670.38)	0.00		4.330000	ACT/360					9,150.07	0.00	8,882.29
CNE000000V14	(19,800)	7.347680	0.000000	(27,417.75)	0.00	0.00	(1,670.328200)	1	(8.61)	(267.78)	100.00	0.00	(276.15)	0.00	8,882.29
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600977.SH	(144,500)	CNY	1.452159	(227,555.39)	(209,836.98)		4.330000	ACT/360					2,106.40	0.00	20,827.27
CNE100002GX0	(159,000)	7.347680	1.585481	(252,091.48)	(229,102.00)	19,265.02	(1,395.047100)	1	(57.86)	(544.15)	100.00	0.00	(59.94)	0.00	20,827.27
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(382,700)	CNY	1.182686	(452,431.00)	(452,614.02)		4.330000	ACT/360					0.00	0.00	22,853.44
CNE000000271	(382,700)	7.347680	1.245442	(476,630.65)	(476,630.65)	24,016.63	(1,451.887900)	1	(125.14)	(1,163.19)	100.00	0.00	0.00	0.00	22,853.44

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(58,300)	CNY	1.031618	(58,188.07)	(60,143.34)		4.330000	ACT/360					0.00	0.00	1,492.42
CNE000000644	(57,800)	7.347680	1.060579	(61,330.66)	(61,831.78)	1,688.44	(1,769.117600)	1	(21.22)	(196.02)	100.00	0.00	0.00	0.00	1,492.42
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(667,200)	CNY	1.576008	(996,626.66)	(1,051,512.31)		4.330000	ACT/360					0.00	0.00	(14,412.63)
CNE000000YM1	(667,200)	7.347680	1.555437	(1,037,787.57)	(1,037,787.57)	(13,724.75)	(721.031900)	1	(74.79)	(687.88)	100.00	0.00	0.00	0.00	(14,412.63)
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(70,100)	CNY	3.334386	(177,233.58)	(233,740.45)		4.330000	ACT/360					1,061.16	0.00	(6,158.15)
CNE100002XN6	(56,300)	7.347680	3.241647	(182,208.02)	(227,239.43)	(6,501.02)	(1,903.552300)	1	(71.80)	(718.30)	100.00	0.00	(69.19)	0.00	(6,158.15)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601872.SH	(15,700)	CNY	0.928184	(9,637.88)	(14,572.49)		4.330000	ACT/360					0.00	0.00	(580.00)
CNE000001PQ8	(11,000)	7.347680	0.891376	(9,637.88)	(13,994.61)	(577.88)	(1,225.000000)	1	(2.12)	(2.12)	100.00	0.00	0.00	0.00	(580.00)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
001979.ZK	(37,900)	CNY	1.390915	0.00	(52,715.69)		4.323414	ACT/360					0.00	0.00	(233.75)
CNE100002FC6	0	7.347680	1.384748	0.00	(52,481.94)	(233.75)	(1,975.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(233.75)
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.292925	0.00	0.00		0.000000	ACT/360					5,469.05	0.00	5,489.55
CNE1000022N7	0	7.347680	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	6.346221	(262,896.77)	(446,773.95)		4.330000	ACT/360					0.00	0.00	(12,395.57)
CNE000001BB0	(44,100)	7.347680	6.179399	(276,626.55)	(435,029.68)	(11,744.27)	(1,750.623500)	1	(94.57)	(651.30)	100.00	0.00	0.00	0.00	(12,395.57)
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	(39,000)	CNY	3.005030	(112,267.62)	(117,196.18)		4.330000	ACT/360					4,461.93	0.00	(99.88)
CNE000000T18	(39,000)	7.347680	2.897838	(113,015.68)	(113,015.68)	(4,180.49)	(1,350.000000)	1	(28.51)	(381.32)	100.00	0.00	(121.88)	0.00	(99.88)
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
601390.SH	(99)	CNY	0.807057	(79.60)	(79.90)		4.330000	ACT/360					0.00	0.00	6.53
CNE100000866	(99)	7.347680	0.872629	(86.39)	(86.39)	6.49	(275.000000)	1	0.00	0.04	100.00	0.00	0.00	0.00	6.53
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	1.035701	(40,319.96)	(40,495.91)		4.330000	ACT/360					0.00	0.00	3,520.37
CNE000000VF1	(39,100)	7.347680	1.128367	(44,119.14)	(44,119.14)	3,623.22	(1,455.498700)	1	(11.00)	(102.85)	100.00	0.00	0.00	0.00	3,520.37
CHINA STEEL CORPORATION CMN															
2002.TW	(712,000)	TWD	0.554598	(395,303.82)	(394,874.12)		4.330000	ACT/360					0.00	0.00	32,224.34
TW0002002003	(712,000)	33.087000	0.599085	(426,548.52)	(426,548.52)	31,674.40	(47.668500)	1	46.07	549.94	100.00	0.00	0.00	0.00	32,224.34
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
600088.SH	0	CNY	2.306851	(13,436.65)	0.00		4.330000	ACT/360					155.16	0.00	148.38
CNE000000QY2	(5,500)	7.347680	0.000000	(13,436.65)	0.00	0.00	(2,250.000000)	1	(6.78)	(6.78)	100.00	0.00	(6.78)	0.00	148.38

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.386517	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.347680	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	3.250005	0.00	0.00		0.000000	ACT/360					94.66	0.00	91.32
CNE100001XD9	0	7.347680	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	1.815539	0.00	0.00		0.000000	ACT/360					(162.37)	0.00	(161.94)
CNE100005QZ7	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.43	100.00	0.00	0.43	0.00	(161.94)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	0	CNY	3.444625	0.00	0.00		0.000000	ACT/360					87.77	0.00	76.39
CNE100000V20	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(11.38)	100.00	0.00	(11.38)	0.00	76.39
CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301559.ZK	(27,100)	CNY	2.021046	0.00	(54,770.35)		4.330000	ACT/360					0.00	0.00	(884.45)
CNE1000069M0	0	7.347680	1.988410	0.00	(53,885.90)	(884.45)	(1,775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(884.45)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	(16,900)	CNY	0.977179	(16,208.77)	(16,514.33)		4.330000	ACT/360					0.00	0.00	187.25
CNE100006087	(16,900)	7.347680	0.991438	(16,755.30)	(16,755.30)	240.97	(1,750.000000)	1	(5.86)	(53.73)	100.00	0.00	0.00	0.00	187.25
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
603993.SH	(79,900)	CNY	0.959487	(75,436.31)	(76,662.97)		4.330000	ACT/360					0.00	0.00	(1,131.12)
CNE100001NR0	(79,900)	7.347680	0.945489	(75,544.55)	(75,544.55)	(1,118.43)	(750.000000)	1	(6.63)	(12.69)	100.00	0.00	0.00	0.00	(1,131.12)
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
600787.SH	(115,200)	CNY	0.827472	(32,908.34)	(95,324.78)		4.330000	ACT/360					0.00	0.00	(3,198.43)
CNE000000NS1	(40,400)	7.347680	0.799808	(32,908.34)	(92,137.94)	(3,186.85)	(1,700.000000)	1	(11.58)	(11.58)	100.00	0.00	0.00	0.00	(3,198.43)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(10,544)	CNY	4.789267	(48,698.93)	(50,498.03)		4.330000	ACT/360					0.00	0.00	1,394.88
CNE1000049X9	(10,544)	7.347680	4.932607	(52,009.41)	(52,009.41)	1,511.38	(1,395.466600)	1	(12.62)	(116.50)	100.00	0.00	0.00	0.00	1,394.88
COM7 PCL NVDR															
COM7_n.BK	(161,200)	THB	0.644836	(113,114.68)	(103,947.61)		4.330000	ACT/360					0.00	0.00	19,035.17
TH6678010R15	(161,200)	34.737500	0.766686	(123,589.76)	(123,589.76)	19,642.15	(2,127.651900)	1	(51.99)	(606.98)	100.00	0.00	0.00	0.00	19,499.22
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.151903	(143,958.03)	(139,873.67)		4.330000	ACT/360					0.00	0.00	15,922.93
TW0008089004	(65,000)	33.087000	2.399390	(155,960.35)	(155,960.35)	16,086.68	(744.615300)	1	(11.02)	(163.75)	100.00	0.00	0.00	0.00	15,922.93
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	34.868149	0.00	0.00		0.000000	ACT/360					31,791.34	0.00	32,157.60
CNE100003662	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	366.26	100.00	0.00	366.26	0.00	32,157.60

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
601866.SH	(89,900)	CNY	0.336161	0.00	(30,220.83)		4.330000	ACT/360					0.00	0.00	(574.62)
CNE1000008F2	0	7.347680	0.329769	0.00	(29,646.22)	(574.62)	(250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(574.62)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.804651	(19.49)	(21.66)		4.330000	ACT/360					0.00	0.00	(2.68)
CNE000001BD6	(12)	7.347680	1.584115	(19.01)	(19.01)	(2.65)	(1,225.000000)	1	(0.00)	(0.04)	100.00	0.00	0.00	0.00	(2.68)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(303,740)	CNY	1.678081	(446,391.40)	(509,700.23)		4.330000	ACT/360					15,251.62	0.00	66,874.43
CNE000000QR6	(267,640)	7.347680	1.854187	(508,974.40)	(563,190.73)	53,490.50	(1,930.905300)	1	(178.21)	(1,867.68)	100.00	0.00	(345.96)	0.00	66,874.43
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(558,000)	TWD	1.174177	(652,616.71)	(655,190.86)		4.330000	ACT/360					47.42	0.00	10,918.01
TW0002891009	(558,000)	33.087000	1.192073	(665,176.73)	(665,176.73)	9,985.87	(40.000000)	1	72.75	884.72	100.00	0.00	13.02	0.00	10,918.01
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	0.921812	(199,925.70)	(198,189.62)		4.330000	ACT/360					0.00	0.00	21,873.66
TW0003062006	(215,000)	33.087000	1.024337	(220,232.43)	(220,232.43)	22,042.81	(720.813900)	1	(13.54)	(169.15)	100.00	0.00	0.00	0.00	21,873.66
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(162,777)	CNY	0.856053	(141,946.75)	(139,345.66)		4.330000	ACT/360					467.41	0.00	9,817.26
CNE000001NG4	(162,777)	7.347680	0.915018	(148,943.96)	(148,943.96)	9,598.30	(1,268.020200)	1	(32.08)	(248.45)	100.00	0.00	(13.14)	0.00	9,817.26
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(94,800)	CNY	1.928500	(183,779.66)	(182,821.79)		4.330000	ACT/360					0.00	0.00	11,500.93
CNE100002RG2	(94,800)	7.347680	2.056618	(194,967.39)	(194,967.39)	12,145.60	(1,828.164500)	1	(69.88)	(644.67)	100.00	0.00	0.00	0.00	11,500.93
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	(6,200)	CNY	1.143218	(6,751.18)	(7,087.95)		4.330000	ACT/360					0.00	0.00	(232.20)
CNE000000X87	(6,100)	7.347680	1.106127	(6,751.18)	(6,857.99)	(229.96)	(1,625.000000)	1	(2.24)	(2.24)	100.00	0.00	0.00	0.00	(232.20)
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	(43,900)	THB	4.130982	(357,920.88)	(181,350.13)		4.330000	ACT/360					22,414.10	0.00	38,353.81
TH0528010R18	(79,200)	34.737500	4.492140	(357,143.76)	(197,204.96)	15,854.83	(50.000000)	1	37.99	84.88	100.00	0.00	85.96	0.00	38,353.81
DELTA ELECTRONICS, INC. CMN															
2308.TW	0	TWD	12.391574	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	33.087000	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	4.770213	(14,929.29)	(14,787.66)		4.330000	ACT/360					(6,446.93)	0.00	(6,602.92)
CNE100005Z96	(3,100)	7.347680	4.759089	(14,753.18)	(14,753.18)	(34.48)	(1,500.000000)	1	(4.45)	(121.50)	100.00	0.00	(92.19)	0.00	(6,602.92)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(5,835)	CNY	5.698397	(29,818.59)	(33,250.15)		4.330000	ACT/360					0.00	0.00	(576.70)
CNE1000055W8	(5,535)	7.347680	5.618057	(31,153.10)	(32,781.37)	(468.78)	(2,014.521200)	1	(12.94)	(107.92)	100.00	0.00	0.00	0.00	(576.70)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002407.ZK	(62,600)	CNY	1.580091	0.00	(98,913.67)		4.330000	ACT/360					0.00	0.00	(2,681.91)
CNE100000P85	0	7.347680	1.537249	0.00	(96,231.77)	(2,681.91)	(1,825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2,681.91)
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.523245	0.00	0.00		0.000000	ACT/360					153.09	0.00	153.09
CNE100002JR6	0	7.347680	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	6.913747		(10,240.63)	0.00	4.330000	ACT/360					510.27	0.00	506.53
CNE100005XN9	(1,400)	7.347680	0.000000	(10,240.63)	0.00	0.00	(1,750.000000)	1	(3.75)	(3.75)	100.00	0.00	(3.75)	0.00	506.53
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.717865	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.45
CNE1000032X5	0	7.347680	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
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002672.ZK	(162,900)	CNY	0.549833	(64,150.20)	(89,567.86)		4.330000	ACT/360					0.00	0.00	1,687.50
CNE100001D88	(117,300)	7.347680	0.561073	(66,859.83)	(91,398.83)	1,830.96	(1,510.102300)	1	(18.87)	(143.47)	100.00	0.00	0.00	0.00	1,687.50
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(8,141)	CNY	3.537171	(15,778.98)	(28,796.11)		4.330000	ACT/360					1,108.08	0.00	(407.43)
CNE1000055X6	(4,641)	7.347680	3.361345	(15,778.98)	(27,364.71)	(1,431.40)	(1,380.510600)	1	(4.15)	(84.11)	100.00	0.00	(79.96)	0.00	(407.43)
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(4,400)	CNY	4.613701	(7,594.16)	(20,300.29)		4.330000	ACT/360					0.00	0.00	(975.94)
CNE1000032W7	(1,900)	7.347680	4.392881	(7,991.81)	(19,328.68)	(971.61)	(678.947300)	1	(0.47)	(4.34)	100.00	0.00	0.00	0.00	(975.94)
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	7.994076	(57,977.61)	(55,958.53)		4.330000	ACT/360					0.00	0.00	1,931.95
TW0008069006	(7,000)	33.087000	8.265252	(57,856.76)	(57,856.76)	1,898.23	(242.857100)	1	3.05	33.72	100.00	0.00	0.00	0.00	1,931.95
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(3,000)	CNY	2.388509	(6,359.71)	(7,165.53)		4.330000	ACT/360					0.00	0.00	117.94
CNE1000033F0	(2,600)	7.347680	2.433773	(6,370.70)	(7,301.32)	135.79	(1,750.000000)	1	(2.33)	(17.85)	100.00	0.00	0.00	0.00	117.94
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	(42,730)	CNY	33.462263	(1,444,754.14)	(1,429,842.49)		4.330000	ACT/360					0.00	0.00	58,726.31
CNE100005576	(39,130)	7.347680	34.820788	(1,355,008.18)	(1,487,892.28)	58,049.78	(173.690200)	1	93.27	676.53	100.00	0.00	0.00	0.00	58,738.37
EDIMAX TECHNOLOGY CO., LTD. CMN															
3047.TW	0	TWD	0.855321	0.00	0.00		0.000000	ACT/360					(72.72)	0.00	(84.62)
TW0003047007	0	33.087000	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	4.609061	(218,879.89)	(216,625.87)		4.330000	ACT/360					0.00	0.00	34,943.33
TW0006462005	(47,000)	33.087000	5.357699	(251,811.84)	(251,811.84)	35,185.97	(784.042500)	1	(17.38)	(242.64)	100.00	0.00	0.00	0.00	34,943.33

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 14, 2025
Run Date: Jan 15, 2025 01:14 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n.BK	(144,200)	THB	0.087513	(15,463.51)	(12,619.45)		4.330000	ACT/360					346.13	0.00	4,175.65
TH3545010R19	(157,500)	34.737500	0.115342	(18,172.79)	(16,632.37)	4,012.93	(5,500.000000)	1	(21.44)	(183.42)	100.00	0.00	(17.44)	0.00	4,009.60
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	0	CNY	15.472911	(221,654.96)	0.00		4.330000	ACT/360					14,457.24	0.00	14,422.57
CNE100002615	(14,200)	7.347680	0.000000	(227,287.16)	0.00	0.00	(550.000000)	1	(6.53)	(34.67)	100.00	0.00	(37.46)	0.00	14,422.57
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	(149,634)	CNY	6.033197	(1,223,879.46)	(902,771.38)		4.330000	ACT/360					27,009.86	0.00	75,817.05
CNE100000GS4	(204,834)	7.347680	6.379930	(1,306,990.05)	(954,654.42)	51,883.03	(1,426.885400)	1	(327.89)	(3,075.85)	100.00	0.00	(981.73)	0.00	75,817.05
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(124,942)	CNY	0.307580	(14,644.20)	(38,429.67)		4.330000	ACT/360					0.00	0.00	(326.66)
CNE1000051N6	(47,842)	7.347680	0.305028	(14,949.11)	(38,110.75)	(318.92)	(875.122200)	1	(1.76)	(7.74)	100.00	0.00	0.00	0.00	(326.08)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(2,200)	CNY	13.280382	(28,998.52)	(29,216.84)		4.330000	ACT/360					0.00	0.00	(170.98)
CNE1000041J5	(2,200)	7.347680	13.206049	(29,053.31)	(29,053.31)	(163.53)	(768.181800)	1	(2.69)	(7.44)	100.00	0.00	0.00	0.00	(170.43)
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	16.925076	(91,926.83)	(84,625.38)		4.330000	ACT/360					0.00	0.00	14,241.07
TW0006442007	(5,000)	33.087000	19.817073	(99,085.37)	(99,085.37)	14,459.98	(1,170.000000)	1	(17.96)	(218.91)	100.00	0.00	0.00	0.00	14,241.07
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	0	CNY	1.550149	(21,983.74)	0.00		4.330000	ACT/360					1,349.57	0.00	1,253.39
CNE1000041T4	(14,441)	7.347680	0.000000	(22,672.99)	0.00	0.00	(763.215800)	1	(1.93)	(96.18)	100.00	0.00	(99.67)	0.00	1,253.39
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	8.145193	(27,896.60)	(24,435.58)		4.330000	ACT/360					0.00	0.00	(1,806.18)
TW0003363008	(3,000)	33.087000	7.555504	(22,666.51)	(22,666.51)	(1,769.07)	(875.000000)	1	(4.05)	(37.12)	100.00	0.00	0.00	0.00	(1,806.18)
FITTECH CO., LTD. CMN															
6706.TW	(33,000)	TWD	3.128117	(110,630.75)	(103,227.85)		4.330000	ACT/360					0.00	0.00	24,204.00
TW0006706005	(33,000)	33.087000	3.866937	(127,608.93)	(127,608.93)	24,381.07	(1,025.757500)	1	(16.17)	(177.07)	100.00	0.00	0.00	0.00	24,204.00
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	(122,200)	CNY	1.563759	(133,254.19)	(191,091.34)		4.330000	ACT/360					142.24	0.00	12,905.62
CNE100003332	(86,300)	7.347680	1.670275	(148,718.68)	(204,107.64)	13,016.30	(1,206.836600)	1	(26.78)	(252.93)	100.00	0.00	(1.21)	0.00	12,905.62
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(67,000)	TWD	1.056306	(63,928.59)	(70,772.51)		4.330000	ACT/360					0.00	0.00	1,838.11
TW0001301000	(67,000)	33.087000	1.082317	(72,515.24)	(72,515.24)	1,742.73	(40.000000)	1	8.01	95.38	100.00	0.00	0.00	0.00	1,838.11
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	20.310092	(42,899.18)	(40,620.18)		4.330000	ACT/360					0.00	0.00	8,624.63
TW0006805005	(2,000)	33.087000	24.695122	(49,390.24)	(49,390.24)	8,770.06	(1,375.000000)	1	(10.44)	(145.43)	100.00	0.00	0.00	0.00	8,624.63

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	0	CNY	1.663110	(13,101.86)	0.00		4.330000	ACT/360					(1,317.56)	0.00	(1,552.08)
CNE100000B65	(7,920)	7.347680	0.000000	(12,968.00)	0.00	0.00	(1,750.000000)	1	(4.81)	(234.53)	100.00	0.00	(234.53)	0.00	(1,552.08)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	(2,900)	CNY	3.211898	(6,061.37)	(9,314.50)		4.330000	ACT/360					192.53	0.00	(79.94)
CNE100003563	(1,900)	7.347680	0.000000	(6,064.29)	(9,045.04)	(269.47)	(1,325.000000)	1	(1.50)	(3.00)	100.00	0.00	(3.00)	0.00	(79.94)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	5.845382	(150,225.48)	(154,902.64)		4.330000	ACT/360					0.00	0.00	4,592.22
CNE100003ZH1	(26,500)	7.347680	6.022369	(159,592.78)	(159,592.78)	4,690.14	(706.981100)	1	(10.31)	(97.92)	100.00	0.00	0.00	0.00	4,592.22
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(275,500)	CNY	4.763408	(1,028,452.63)	(1,312,318.99)		4.330000	ACT/360					0.00	0.00	(24,047.73)
CNE100000SF6	(221,500)	7.347680	4.680838	(1,036,626.95)	(1,289,570.94)	(22,748.05)	(1,398.905100)	1	(274.96)	(1,299.68)	100.00	0.00	0.00	0.00	(24,047.73)
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(167,680)	CNY	0.351131	(54,790.61)	(58,877.69)		4.330000	ACT/360					(770.65)	0.00	267.67
CNE1000009R5	(151,980)	7.347680	0.359083	(54,699.03)	(60,210.98)	1,333.30	(1,892.860900)	1	(22.23)	(294.98)	100.00	0.00	(119.63)	0.00	267.68
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	(100,843)	CNY	0.356575	(35,669.18)	(35,958.11)		4.330000	ACT/360					179.94	0.00	1,919.48
CNE000000D40	(100,843)	7.347680	0.375545	(37,871.08)	(37,871.08)	1,912.98	(2,134.228200)	1	(16.59)	(173.44)	100.00	0.00	(18.50)	0.00	1,919.48
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(504,900)	CNY	0.881911	(397,448.99)	(445,276.88)		4.330000	ACT/360					0.00	0.00	3,370.34
CNE100000KT4	(457,200)	7.347680	0.888905	(407,600.99)	(448,808.15)	3,531.27	(607.370900)	1	(18.03)	(160.93)	100.00	0.00	0.00	0.00	3,370.34
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.749069	(189,586.41)	(196,559.89)		4.330000	ACT/360					0.00	0.00	5,994.76
CNE100005584	(29,124)	7.347680	6.968741	(202,957.61)	(202,957.61)	6,397.72	(1,329.999300)	1	(45.63)	(402.96)	100.00	0.00	0.00	0.00	5,994.76
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(10,000)	TWD	4.352162	(43,536.30)	(43,521.62)		4.330000	ACT/360					0.00	0.00	(288.99)
TW0009921007	(10,000)	33.087000	4.320846	(43,208.46)	(43,208.46)	(313.17)	(255.000000)	1	2.11	24.18	100.00	0.00	0.00	0.00	(288.99)
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	7.812736	(361,760.87)	(343,760.39)		4.330000	ACT/360					0.00	0.00	21,289.26
TW0002376001	(44,000)	33.087000	8.307927	(365,548.79)	(365,548.79)	21,788.40	(829.545400)	1	(39.39)	(499.14)	100.00	0.00	0.00	0.00	21,289.26
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	(39,400)	CNY	17.643664	(442,284.99)	(695,160.38)		4.330000	ACT/360					16,465.16	0.00	(38,315.53)
CNE1000030S9	(27,300)	7.347680	16.265398	(442,284.99)	(640,856.69)	(54,303.68)	(1,200.000000)	1	(94.23)	(477.00)	100.00	0.00	(383.80)	0.00	(38,315.53)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(23,500)	CNY	7.576541	(175,767.86)	(178,048.72)		4.330000	ACT/360					0.00	0.00	16,653.19
CNE100003JZ7	(23,200)	7.347680	8.313117	(193,139.83)	(195,358.25)	17,309.53	(1,950.862000)	1	(72.02)	(656.34)	100.00	0.00	0.00	0.00	16,653.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	10.215492	(10,785.47)	(10,215.49)		4.330000	ACT/360					0.00	0.00	1,263.87
TW0006488000	(1,000)	33.087000	11.631098	(11,631.10)	(11,631.10)	1,415.61	(450.000000)	1	0.05	(0.57)	100.00	(151.16)	0.00	0.00	1,264.76
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002074.ZK	(46,700)	CNY	2.855323	(125,070.57)	(133,343.59)		4.330000	ACT/360					0.00	0.00	1,594.02
CNE000001NY7	(45,000)	7.347680	2.894139	(130,368.76)	(135,156.27)	1,812.69	(1,150.000000)	1	(24.27)	(218.67)	100.00	0.00	0.00	0.00	1,594.02
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(47,700)	CNY	3.070357	(142,633.11)	(146,456.02)		4.330000	ACT/360					0.00	0.00	6,152.84
CNE000001675	(47,700)	7.347680	3.202162	(152,743.13)	(152,743.13)	6,287.10	(887.683400)	1	(16.80)	(134.26)	100.00	0.00	0.00	0.00	6,152.84
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(244,900)	CNY	6.211484	(1,582,547.23)	(1,521,192.54)		4.330000	ACT/360					0.00	0.00	4,700.31
CNE0000001D4	(244,900)	7.347680	6.225752	(1,524,686.73)	(1,524,686.73)	3,494.19	(90.067300)	1	143.79	1,206.12	100.00	0.00	0.00	0.00	4,700.31
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	0	CNY	1.136413	(24,183.99)	0.00		4.330000	ACT/360					(73.12)	0.00	(172.07)
CNE100000P10	(21,600)	7.347680	0.000000	(23,568.36)	0.00	0.00	(2,225.000000)	1	(12.11)	(98.95)	100.00	0.00	(98.95)	0.00	(172.07)
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(80,300)	CNY	1.713466	(136,989.55)	(137,591.32)		4.330000	ACT/360					0.00	0.00	20,944.39
CNE1000035X8	(80,300)	7.347680	1.980144	(159,005.56)	(159,005.56)	21,414.24	(1,835.367300)	1	(50.72)	(469.85)	100.00	0.00	0.00	0.00	20,944.39
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.568887	(5.67)	(5.69)		4.330000	ACT/360					0.00	0.00	0.43
CNE000000P12	(10)	7.347680	0.611796	(6.12)	(6.12)	0.43	(725.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	0.43
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	(900)	CNY	0.826111	0.00	(743.50)		4.323414	ACT/360					0.56	0.00	(48.61)
CNE000001KR7	0	7.347680	0.771486	0.00	(694.34)	(49.16)	(1,625.000000)	0	0.00	0.00	100.00	0.00	(0.08)	0.00	(48.61)
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
600433.SH	(223,900)	CNY	0.413736	(82,375.02)	(92,635.50)		4.330000	ACT/360					0.00	0.00	1,298.65
CNE000001F47	(200,500)	7.347680	0.420242	(84,769.62)	(94,092.28)	1,456.79	(1,747.830400)	1	(29.80)	(158.13)	100.00	0.00	0.00	0.00	1,298.65
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	1.923056	(51,521.47)	(52,966.73)		4.330000	ACT/360					0.00	0.00	2,290.48
CNE100003MD8	(27,543)	7.347680	2.011553	(55,404.20)	(55,404.20)	2,437.47	(1,610.270300)	1	(16.38)	(147.00)	100.00	0.00	0.00	0.00	2,290.48
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603322.SH	0	CNY	5.827690	0.00	0.00		0.000000	ACT/360					109.08	0.00	109.08
CNE1000003J49	0	7.347680	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	4.650447	(9,210.61)	(19,996.92)		4.330000	ACT/360					(535.24)	0.00	(2,230.78)
CNE100002PX1	(2,100)	7.347680	4.258413	(9,265.78)	(18,311.17)	(1,685.75)	(1,750.000000)	1	(3.36)	(9.79)	100.00	0.00	(5.95)	0.00	(2,230.78)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600310.SH	(24,500)	CNY	0.582497	(14,232.07)	(14,271.17)		4.330000	ACT/360					0.00	0.00	933.80
CNE000001741	(24,500)	7.347680	0.622721	(15,256.66)	(15,256.66)	985.49	(1,870.000000)	1	(5.56)	(51.70)	100.00	0.00	0.00	0.00	933.80
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601238.SH	(11,700)	CNY	1.200379	(13,290.66)	(14,044.43)		4.330000	ACT/360					0.00	0.00	825.51
CNE100001NQ2	(11,700)	7.347680	1.275486	(14,923.19)	(14,923.19)	878.75	(2,025.000000)	1	(5.68)	(53.24)	100.00	0.00	0.00	0.00	825.51
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	(19,200)	CNY	3.704571	(70,341.54)	(71,127.76)		4.330000	ACT/360					0.00	0.00	3,283.96
CNE000001733	(19,200)	7.347680	3.881082	(74,516.77)	(74,516.77)	3,389.02	(1,035.156200)	1	(11.26)	(105.06)	100.00	0.00	0.00	0.00	3,283.96
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(933,000)	CNY	0.827472	(348,058.71)	(772,031.44)		4.330000	ACT/360					3,091.84	0.00	5,679.90
CNE000000SB6	(425,700)	7.347680	0.830190	(361,245.35)	(774,567.47)	2,536.03	(281.565600)	1	16.23	52.04	100.00	0.00	(6.84)	0.00	5,679.90
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	(54,467)	CNY	3.531727	(143,919.74)	(192,362.58)		4.330000	ACT/360					0.00	0.00	6,090.93
CNE100002VW1	(40,767)	7.347680	3.650731	(151,109.04)	(198,844.35)	6,481.77	(1,634.915400)	1	(47.19)	(390.84)	100.00	0.00	0.00	0.00	6,090.93
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(115,100)	CNY	1.242569	(128,655.98)	(143,019.70)		4.330000	ACT/360					0.00	0.00	10,114.72
CNE100000SM2	(100,500)	7.347680	1.332520	(134,881.96)	(153,373.03)	10,353.33	(1,311.293500)	1	(30.64)	(238.61)	100.00	0.00	0.00	0.00	10,114.72
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(596,500)	CNY	0.670960	(492,105.85)	(400,227.69)		4.330000	ACT/360					5,283.28	0.00	15,383.69
CNE0000017V2	(744,300)	7.347680	0.691332	(515,115.18)	(412,379.55)	12,151.86	(2,251.931300)	1	(245.87)	(2,051.45)	100.00	0.00	(497.27)	0.00	15,383.69
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	(12,100)	CNY	1.717549	(63,932.29)	(20,782.34)		4.330000	ACT/360					2,137.68	0.00	2,677.91
CNE1000040B4	(36,600)	7.347680	1.775301	(64,976.02)	(21,481.14)	698.80	(1,424.180300)	1	(17.48)	(158.57)	100.00	0.00	(114.14)	0.00	2,677.91
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n_BK	(143,000)	THB	1.676862	(25,116.51)	(239,791.29)		4.330000	ACT/360					82.45	0.00	(843.31)
TH8319010R14	(15,100)	34.737500	1.670426	(25,116.51)	(238,870.96)	(920.33)	(825.000000)	1	(2.73)	(5.42)	100.00	0.00	(2.69)	0.00	(1,872.45)
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(44,600)	CNY	2.960118	(103,254.80)	(132,021.26)		4.330000	ACT/360					0.00	0.00	(3,967.27)
CNE1000027V9	(35,500)	7.347680	2.872924	(103,173.45)	(128,132.43)	(3,888.83)	(1,393.661900)	1	(27.56)	(78.43)	100.00	0.00	0.00	0.00	(3,967.27)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	(8,200)	CNY	0.826111	0.00	(6,774.11)		4.323414	ACT/360					53.28	0.00	(30.02)
CNE000000V48	0	7.347680	0.815953	0.00	(6,690.81)	(83.30)	(350.000000)	0	0.00	0.00	100.00	0.00	0.08	0.00	(30.02)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603069.SH	(5,200)	CNY	2.300046	0.00	(11,960.24)		4.330000	ACT/360					0.00	0.00	(123.33)
CNE1000029C5	0	7.347680	2.276328	0.00	(11,836.91)	(123.33)	(1,850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(123.33)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,061)	CNY	5.672539	(31,005.68)	(28,708.72)		4.330000	ACT/360					2,593.88	0.00	2,381.48
CNE1000053V5	(5,661)	7.347680	5.656384	(32,020.79)	(28,626.96)	(81.76)	(1,730.299400)	1	(11.05)	(130.63)	100.00	0.00	(41.29)	0.00	2,381.48
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n_BK	(84,800)	THB	0.653472	(58,280.07)	(55,414.47)		4.330000	ACT/360					0.00	0.00	5,341.16
TH0324010R12	(84,800)	34.737500	0.718816	(60,955.61)	(60,955.61)	5,541.14	(2,125.000000)	1	(27.07)	(199.99)	100.00	0.00	0.00	0.00	5,341.16
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(56,695)	CNY	2.157143	(163,651.67)	(122,299.25)		4.330000	ACT/360					10,668.80	0.00	35,870.07
CNE000000T67	(75,800)	7.347680	2.608328	(197,711.26)	(147,879.16)	25,579.91	(1,359.366700)	1	(38.01)	(378.64)	100.00	0.00	(104.72)	0.00	35,870.07
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	(1,000)	CNY	7.647312	(7,759.86)	(7,647.31)		4.330000	ACT/360					0.00	0.00	485.44
CNE100005ZF0	(1,000)	7.347680	8.151365	(8,151.37)	(8,151.36)	504.05	(1,400.000000)	1	(2.04)	(18.61)	100.00	0.00	0.00	0.00	485.44
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
300792.ZK	0	CNY	3.553503	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	0	7.347680	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	3.458234	(207,411.06)	(213,718.89)		4.330000	ACT/360					0.00	0.00	5,336.70
CNE000001DN1	(61,800)	7.347680	3.553334	(219,596.04)	(219,596.04)	5,877.15	(1,491.504800)	1	(59.52)	(540.45)	100.00	0.00	0.00	0.00	5,336.70
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	(63,500)	CNY	1.652222	(56,609.18)	(104,916.11)		4.330000	ACT/360					34.93	0.00	(2,883.10)
CNE000001CZ7	(34,900)	7.347680	1.606601	(56,609.18)	(102,019.19)	(2,896.92)	(1,775.000000)	1	(21.10)	(21.10)	100.00	0.00	(9.92)	0.00	(2,883.10)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(20,900)	CNY	1.115999	(25,362.11)	(23,324.37)		4.330000	ACT/360					0.00	0.00	893.14
CNE100001DV3	(20,900)	7.347680	1.160934	(24,263.52)	(24,263.52)	939.15	(1,600.000000)	1	(8.35)	(46.01)	100.00	0.00	0.00	0.00	893.14
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	5.802883	(18,339.85)	(17,408.65)		4.330000	ACT/360					0.00	0.00	1,728.81
TW0006873003	(3,000)	33.087000	6.387195	(19,161.58)	(19,161.58)	1,752.94	(800.000000)	1	(1.77)	(24.12)	100.00	0.00	0.00	0.00	1,728.81
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002208.ZK	(14,800)	CNY	0.936350	0.00	(13,857.98)		4.323414	ACT/360					0.00	0.00	(89.26)
CNE100000940	0	7.347680	0.930319	0.00	(13,768.72)	(89.26)	(1,625.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(89.26)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(127,600)	CNY	2.046905	(260,385.15)	(261,185.03)		4.330000	ACT/360					0.00	0.00	5,927.28
CNE0000018V0	(127,600)	7.347680	2.096221	(267,477.80)	(267,477.80)	6,292.77	(1,000.137100)	1	(40.17)	(365.49)	100.00	0.00	0.00	0.00	5,927.28
HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	0	CNY	1.326949	(7,190.52)	0.00		4.330000	ACT/360					1,025.44	0.00	1,001.57
CNE100002276	(5,500)	7.347680	0.000000	(7,871.41)	0.00	0.00	(1,650.000000)	1	(2.35)	(23.87)	100.00	0.00	(26.20)	0.00	1,001.57

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HIYES INTERNATIONAL CO LTD ORD CMN															
2348.TW	0	TWD	5.092635	0.00	0.00		0.000000	ACT/360					1,987.73	0.00	1,956.09
TW0002348000	0	33.087000	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	(45,900)	CNY	1.042506	(52,932.45)	(47,851.02)		4.330000	ACT/360					35.71	0.00	(175.20)
CNE0000016H3	(50,400)	7.347680	1.040686	(52,426.34)	(47,767.48)	(83.55)	(1,825.000000)	1	(20.53)	(127.36)	100.00	0.00	(14.93)	0.00	(175.20)
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603260.SH	(140,700)	CNY	7.153278	(972,701.02)	(1,006,466.26)		4.330000	ACT/360					0.00	0.00	56,508.85
CNE100002V10	(138,700)	7.347680	7.578264	(1,052,367.53)	(1,066,261.72)	59,795.46	(1,762.472900)	1	(349.63)	(3,286.62)	100.00	0.00	0.00	0.00	56,508.85
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(39,000)	TWD	1.461299	(57,918.43)	(56,990.66)		4.330000	ACT/360					0.00	0.00	4,314.68
TW0004303003	(39,000)	33.087000	1.574847	(61,419.03)	(61,419.03)	4,428.37	(1,041.666600)	1	(9.37)	(113.68)	100.00	0.00	0.00	0.00	4,314.68
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	0	CNY	0.975818	0.00	0.00		0.000000	ACT/360					(2,139.79)	0.00	(2,159.09)
CNE100001W10	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(19.30)	100.00	0.00	(19.30)	0.00	(2,159.09)
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000988.ZK	0	CNY	5.404427	0.00	0.00		0.000000	ACT/360					2,538.97	0.00	2,527.51
CNE000001303	0	7.347680	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	(6,300)	CNY	1.829149	(2,667.11)	(1,523.64)		4.330000	ACT/360					2,407.61	0.00	1,829.43
CNE100002MT6	(1,500)	7.347680	0.000000	(2,663.42)	(1,020.92)	(502.72)	(1,710.000000)	1	(0.95)	(75.46)	100.00	0.00	(75.30)	0.00	1,829.58
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(18,756)	CNY	1.501154	(80,318.46)	(28,155.65)		4.330000	ACT/360					6,187.90	0.00	5,289.48
CNE000000PV0	(54,666)	7.347680	0.000000	(84,357.67)	(27,714.07)	(441.57)	(1,750.000000)	1	(28.90)	(456.84)	100.00	0.00	(495.96)	0.00	5,289.48
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301267.ZK	0	CNY	2.466085	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE100005WLS	0	7.347680	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	(1)	CNY	0.342965	(1,065.69)	(0.34)		4.330000	ACT/360					287.12	0.00	253.82
CNE100000GD6	(33,200)	7.347680	0.342613	(11,394.78)	(0.34)	(0.00)	(2,000.000000)	1	(4.78)	(33.30)	100.00	0.00	(42.33)	0.00	253.82
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	(114,100)	CNY	0.537585	(65,881.19)	(61,338.41)		4.330000	ACT/360					319.49	0.00	3,915.32
CNE000001006	(122,600)	7.347680	0.570828	(69,983.51)	(65,131.47)	3,793.07	(1,589.314800)	1	(20.67)	(197.24)	100.00	0.00	(16.47)	0.00	3,915.32
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	(13,000)	CNY	1.209906	(15,651.67)	(15,728.77)		4.330000	ACT/360					60.24	0.00	405.68
CNE100004K29	(13,000)	7.347680	1.239980	(16,119.74)	(16,119.74)	390.97	(1,600.000000)	1	(5.02)	(45.53)	100.00	0.00	(0.69)	0.00	405.68

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	(17,700)	CNY	1.944832	(33,586.96)	(34,423.52)		4.330000	ACT/360					4.57	0.00	992.83
CNE100000JJ7	(17,800)	7.347680	2.002343	(35,640.57)	(35,441.47)	1,017.95	(850.000000)	1	(3.64)	(29.69)	100.00	0.00	(0.21)	0.00	992.83
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.628356	(276.66)	(290.27)		4.330000	ACT/360					0.00	0.00	14.78
CNE000001GD5	(80)	7.347680	3.822361	(305.79)	(305.79)	15.52	(1,525.000000)	1	(0.08)	(0.74)	100.00	0.00	0.00	0.00	14.78
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	1.994741	(63,757.49)	(57,189.23)		4.330000	ACT/360					0.00	0.00	7,958.86
TW0002543006	(28,670)	33.087000	2.276251	(65,260.10)	(65,260.10)	8,070.88	(974.991200)	1	(9.42)	(112.01)	100.00	0.00	0.00	0.00	7,958.86
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	(10,495)	CNY	19.604828	(183,368.68)	(205,752.67)		4.330000	ACT/360					29,514.54	0.00	36,429.37
CNE100005PT2	(9,095)	7.347680	20.277711	(184,485.04)	(212,814.58)	7,061.91	(703.697000)	1	(13.65)	(147.09)	100.00	0.00	(87.12)	0.00	36,429.37
I-CHIUN PRECISION IND CO LTD ORD CMN															
2486.TW	(6,000)	TWD	3.082782	(19,295.53)	(18,496.69)		4.330000	ACT/360					0.00	0.00	1,604.30
TW0002486008	(6,000)	33.087000	3.354054	(20,124.33)	(20,124.33)	1,627.63	(925.000000)	1	(2.54)	(23.33)	100.00	0.00	0.00	0.00	1,604.30
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(113,900)	CNY	6.397938	(303,324.33)	(728,725.12)		4.330000	ACT/360					53,296.38	0.00	44,082.52
CNE100000B81	(49,100)	7.347680	6.328619	(323,137.70)	(720,829.74)	(7,895.38)	(1,509.623200)	1	(88.33)	(1,318.49)	100.00	0.00	(550.21)	0.00	44,082.76
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.899604	0.00	0.00		0.000000	ACT/360					15,778.81	(7,544.90)	8,300.12
CNE000001P37	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	66.21	100.00	(7,544.90)	66.21	0.00	8,321.83
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(812,700)	CNY	2.668870	(2,135,299.92)	(2,168,990.35)		4.330000	ACT/360					(1,513.92)	0.00	(35,573.78)
CNE000001QZ7	(800,400)	7.347680	2.625761	(2,100,729.40)	(2,133,955.59)	(35,034.76)	(172.723000)	1	150.22	974.90	100.00	0.00	44.97	0.00	(35,573.78)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.810095	0.00	0.00		0.000000	ACT/360					1,901.45	0.00	1,891.80
CNE0000001T0	0	7.347680	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	0.250419	(243,126.37)	(250,018.51)		4.330000	ACT/360					750.81	0.00	3,854.48
CNE0000017H1	(998,400)	7.347680	0.254005	(253,598.59)	(253,598.59)	3,580.08	(1,195.748100)	1	(50.25)	(476.41)	100.00	0.00	(11.46)	0.00	3,854.48
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.420105	(77,173.11)	(76,879.14)		4.330000	ACT/360					0.00	0.00	3,288.31
TW0003481008	(183,000)	33.087000	0.437500	(80,062.50)	(80,062.50)	3,183.36	(40.000000)	1	8.77	104.94	100.00	0.00	0.00	0.00	3,288.31
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	6.866113	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	0	7.347680	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300677.ZK	(46,600)	CNY	3.362966	(154,305.28)	(156,714.23)		4.330000	ACT/360					0.00	0.00	3,752.07
CNE100003456	(46,600)	7.347680	3.452279	(160,876.20)	(160,876.20)	4,161.97	(1,499.678100)	1	(44.93)	(409.91)	100.00	0.00	0.00	0.00	3,752.07
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	(4,162)	CNY	13.269495	(228,211.70)	(55,227.64)		4.330000	ACT/360					(3,659.53)	0.00	(4,723.83)
CNE1000042V8	(17,214)	7.347680	13.185759	(225,332.57)	(54,879.13)	(348.51)	(1,539.289200)	1	(70.48)	(715.80)	100.00	0.00	(693.06)	0.00	(4,723.83)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.154925	(37,186.38)	(36,633.72)		4.330000	ACT/360					0.00	0.00	3,870.07
TW0006213002	(17,000)	33.087000	2.384987	(40,544.77)	(40,544.77)	3,911.05	(885.294100)	1	(4.27)	(40.98)	100.00	0.00	0.00	0.00	3,870.07
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(550,500)	CNY	1.145940	(632,083.00)	(630,839.94)		4.330000	ACT/360					0.00	0.00	(11,759.45)
CNE0000012K6	(550,500)	7.347680	1.127056	(620,444.19)	(620,444.19)	(10,395.74)	(1,392.647500)	1	(169.89)	(1,363.71)	100.00	0.00	0.00	0.00	(11,759.45)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	0	CNY	0.932267	(8,187.03)	0.00		4.330000	ACT/360					1,981.08	0.00	1,969.29
CNE000001063	(8,500)	7.347680	0.000000	(9,451.25)	0.00	0.00	(1,059.411700)	1	(1.27)	(11.79)	100.00	0.00	(12.92)	0.00	1,969.29
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601028.SH	(81,900)	CNY	1.615476	(102,986.97)	(132,307.48)		4.330000	ACT/360					(485.30)	0.00	(4,351.54)
CNE100001914	(64,100)	7.347680	1.573416	(100,434.05)	(128,862.74)	(3,444.74)	(1,964.547500)	1	(44.12)	(421.51)	100.00	0.00	(119.43)	0.00	(4,351.54)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	(9,000)	CNY	3.979487	(36,677.98)	(35,815.39)		4.330000	ACT/360					51.44	0.00	1,337.16
CNE100001FF1	(9,300)	7.347680	4.135087	(38,456.31)	(37,215.78)	1,400.40	(1,675.000000)	1	(12.44)	(114.68)	100.00	0.00	(4.49)	0.00	1,337.16
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(81,400)	CNY	1.271150	(101,657.94)	(103,471.57)		4.330000	ACT/360					0.00	0.00	6,323.22
CNE000001HW3	(81,400)	7.347680	1.353068	(110,139.77)	(110,139.77)	6,668.19	(1,829.637500)	1	(38.42)	(344.98)	100.00	0.00	0.00	0.00	6,323.22
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(134,200)	CNY	0.983984	(125,583.24)	(132,050.66)		4.330000	ACT/360					0.00	0.00	2,878.33
CNE1000007F4	(130,200)	7.347680	1.009091	(131,600.48)	(135,419.95)	3,369.29	(2,015.264900)	1	(54.47)	(490.96)	100.00	0.00	0.00	0.00	2,877.93
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	0	CNY	4.736189	0.00	0.00		0.000000	ACT/360					(261.92)	0.00	(297.48)
CNE1000068P5	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	2.410285	(813,972.06)	(820,219.85)		4.330000	ACT/360					0.00	0.00	69,939.11
CNE100002SQ9	(330,200)	7.347680	2.621955	(868,197.69)	(892,251.30)	72,031.44	(1,609.971200)	1	(259.59)	(2,092.34)	100.00	0.00	0.00	0.00	69,939.11
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.221839	(5.88)	(5.99)		4.330000	ACT/360					(319.49)	0.00	(325.52)
CNE100000WP7	(27)	7.347680	0.218499	(5.90)	(5.90)	(0.09)	(2,250.000000)	1	(0.00)	(5.94)	100.00	0.00	(5.91)	0.00	(325.52)

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Fund: ALL
Business Date: Jan 14, 2025
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Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(41,095)	CNY	0.969013	(177,693.86)	(39,821.60)		4.330000	ACT/360					7,076.20	0.00	6,069.39
CNE000000XG5	(186,595)	7.347680	0.000000	(182,483.16)	(39,500.88)	(320.72)	(1,808.013600)	1	(67.29)	(686.09)	100.00	0.00	(730.64)	0.00	6,069.39
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	0	CNY	2.984616	(24,635.92)	0.00		4.330000	ACT/360					984.26	0.00	906.42
CNE100003JY0	(9,100)	7.347680	0.000000	(26,023.81)	0.00	0.00	(1,753.296700)	1	(8.87)	(77.84)	100.00	0.00	(86.32)	0.00	906.42
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	(92,200)	THB	4.663548	(394,259.30)	(429,979.13)		4.330000	ACT/360					0.00	0.00	(4,573.32)
TH0016010R14	(85,600)	34.737500	4.611692	(394,525.82)	(425,198.00)	(4,781.13)	(50.000000)	1	41.98	207.81	100.00	0.00	0.00	0.00	(4,573.32)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(21,678)	CNY	2.758694	(57,124.59)	(59,802.97)		4.330000	ACT/360					0.00	0.00	1,775.11
CNE100004033	(21,678)	7.347680	2.850987	(61,803.69)	(61,803.69)	2,000.72	(2,146.510200)	1	(26.63)	(225.61)	100.00	0.00	0.00	0.00	1,775.11
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,300)	CNY	9.879309	(14,758.69)	(12,843.10)		4.330000	ACT/360					(47.40)	0.00	(487.00)
CNE100003M02	(1,400)	7.347680	9.560265	(13,369.79)	(12,428.34)	(414.76)	(1,700.000000)	1	(5.36)	(24.84)	100.00	0.00	(2.44)	0.00	(487.00)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(8,313)	CNY	3.064913	(26,350.45)	(25,478.62)		4.330000	ACT/360					(205.31)	0.00	(88.56)
CNE1000022K3	(8,313)	7.347680	3.093121	(25,713.11)	(25,713.11)	234.49	(1,750.000000)	1	(9.72)	(117.74)	100.00	0.00	(32.36)	0.00	(88.56)
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	5.676622	0.00	0.00		0.000000	ACT/360					5,141.54	0.00	5,123.64
CNE1000018P0	0	7.347680	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	3.817532	0.00	0.00		0.000000	ACT/360					1,213.43	0.00	1,191.78
CNE1000051C9	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(21.66)	100.00	0.00	(21.66)	0.00	1,191.78
LANDMARK OPTOELECTRONICS CORPORATION CMN															
3081.TWO	(2,000)	TWD	11.923112	(23,967.72)	(23,846.22)		4.330000	ACT/360					0.00	0.00	(284.38)
TW0003081006	(2,000)	33.087000	11.798780	(23,597.56)	(23,597.56)	(248.66)	(912.500000)	1	(3.24)	(35.72)	100.00	0.00	0.00	0.00	(284.38)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	20.278510	(1,033.32)	(1,378.94)		4.330000	ACT/360					0.00	0.00	(378.62)
CNE1000043F9	(68)	7.347680	14.756852	(1,003.47)	(1,003.47)	(375.47)	(1,750.000000)	1	(0.38)	(3.15)	100.00	0.00	0.00	0.00	(378.62)
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.483461	(8,273.96)	(8,455.73)		4.330000	ACT/360					0.00	0.00	342.25
CNE100000H44	(5,700)	7.347680	1.548609	(8,827.07)	(8,827.07)	371.34	(1,825.000000)	1	(3.13)	(29.10)	100.00	0.00	0.00	0.00	342.25
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(89,700)	CNY	2.240163	(205,010.43)	(200,942.61)		4.330000	ACT/360					0.00	0.00	13,436.64
CNE100002T63	(89,700)	7.347680	2.392557	(214,612.33)	(214,612.33)	13,669.72	(1,061.120400)	1	(34.61)	(233.08)	100.00	0.00	0.00	0.00	13,436.64

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600758.SH	(112,000)	CNY	0.450482	0.00	(50,454.02)		4.330000	ACT/360					0.00	0.00	(1,191.69)
CNE000000MW5	0	7.347680	0.439842	0.00	(49,262.33)	(1,191.69)	(1,350.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,191.69)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	(47,890)	CNY	0.364741	(134,938.82)	(17,467.45)		4.330000	ACT/360					6,264.47	0.00	5,811.11
CNE000001R68	(372,890)	7.347680	0.363972	(139,556.06)	(17,430.63)	(36.82)	(1,748.739500)	1	(48.76)	(416.54)	100.00	0.00	(435.45)	0.00	5,811.11
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(120,205)	CNY	2.080929	(258,959.05)	(250,138.06)		4.330000	ACT/360					355.43	0.00	7,543.60
CNE1000035N9	(123,205)	7.347680	2.147019	(264,690.31)	(258,082.39)	7,944.33	(1,793.058300)	1	(97.14)	(756.16)	100.00	0.00	(32.62)	0.00	7,543.56
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(81,500)	CNY	0.474980	(37,516.65)	(38,710.86)		4.330000	ACT/360					0.00	0.00	2,073.26
CNE000001HQ5	(80,400)	7.347680	0.501965	(40,400.21)	(40,910.15)	2,199.30	(1,890.391700)	1	(14.84)	(126.03)	100.00	0.00	0.00	0.00	2,073.19
LONGKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(166,900)	CNY	0.389239	(57,467.26)	(64,963.91)		4.330000	ACT/360					0.00	0.00	3,525.48
CNE0000005T1	(147,700)	7.347680	0.411035	(61,497.50)	(68,601.71)	3,637.81	(1,220.768400)	1	(12.09)	(112.33)	100.00	0.00	0.00	0.00	3,525.43
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	7.963853	(290,525.18)	(286,698.70)		4.330000	ACT/360					0.00	0.00	8,908.12
TW0001795003	(36,000)	33.087000	8.216463	(295,792.67)	(295,792.67)	9,093.96	(621.527700)	1	(14.58)	(185.85)	100.00	0.00	0.00	0.00	8,908.12
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(106,615)	CNY	2.517802	(276,047.39)	(268,435.41)		4.330000	ACT/360					2,031.60	0.00	5,251.26
CNE100004116	(114,640)	7.347680	2.557173	(293,575.81)	(272,633.02)	4,197.61	(2,105.918500)	1	(126.17)	(977.95)	100.00	0.00	(108.31)	0.00	5,249.67
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	5.742437	(24,877.88)	(22,969.75)		4.330000	ACT/360					0.00	0.00	(111.90)
TW0004979000	(4,000)	33.087000	5.731707	(22,926.83)	(22,926.83)	(42.92)	(1,262.500000)	1	(5.97)	(68.99)	100.00	0.00	0.00	0.00	(111.90)
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.455197	(2.50)	(2.46)		4.330000	ACT/360					0.00	0.00	0.30
CNE100005RD2	(1)	7.347680	2.758545	(2.76)	(2.76)	0.30	(275.000000)	1	0.00	0.00	100.00	0.00	0.00	0.00	0.30
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	4.254404	0.00	0.00		0.000000	ACT/360					9,322.05	0.00	9,199.73
CNE100002Q41	0	7.347680	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	4.654396	(46,570.19)	(46,543.96)		4.330000	ACT/360					0.00	0.00	(475.44)
TW0009914002	(10,000)	33.087000	4.603659	(46,036.59)	(46,036.59)	(507.37)	(225.000000)	1	2.63	31.93	100.00	0.00	0.00	0.00	(475.44)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	(20,300)	CNY	2.282353	(40,522.13)	(46,331.77)		4.330000	ACT/360					(1,056.77)	0.00	(5,983.81)
CNE100001YV9	(19,700)	7.347680	0.000000	(40,038.65)	(41,517.03)	(4,814.74)	(1,725.000000)	1	(14.60)	(112.31)	100.00	0.00	(112.31)	0.00	(5,983.81)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
MILKWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(2,600)	CNY	6.739542	(17,151.41)	(17,522.81)		4.330000	ACT/360					0.00	0.00	266.01
CNE1000036C0	(2,600)	7.347680	6.860948	(17,838.46)	(17,838.46)	315.65	(1,725.000000)	1	(6.07)	(49.64)	100.00	0.00	0.00	0.00	266.01
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(332,300)	THB	0.676502	(252,266.92)	(224,801.73)		4.330000	ACT/360					2,752.45	0.00	30,910.52
TH0128010R17	(364,000)	34.737500	0.760339	(276,948.27)	(252,660.65)	27,858.92	(50.000000)	1	29.81	299.14	100.00	0.00	32.81	0.00	30,910.52
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300848.ZK	(12,900)	CNY	2.166670	(11,466.64)	(27,950.05)		4.330000	ACT/360					0.00	0.00	(790.39)
CNE1000040Z3	(5,400)	7.347680	2.105725	(11,466.64)	(27,163.86)	(786.19)	(1,750.000000)	1	(4.19)	(4.19)	100.00	0.00	0.00	0.00	(790.39)
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	(32,000)	TWD	2.239550	(73,007.49)	(71,665.61)		4.330000	ACT/360					0.00	0.00	9,954.32
TW0002464005	(32,000)	33.087000	2.554878	(81,756.10)	(81,756.10)	10,090.49	(966.406200)	1	(9.77)	(136.17)	100.00	0.00	0.00	0.00	9,954.32
MUANGTHAI CAPITAL PCL NVDR															
MTC_n.BK	(289,200)	THB	1.252249	(379,976.99)	(362,150.41)		4.330000	ACT/360					0.00	0.00	43,847.73
TH6068010R19	(289,200)	34.737500	1.413298	(408,725.87)	(408,725.87)	46,575.46	(2,569.009300)	1	(222.00)	(2,727.73)	100.00	0.00	0.00	0.00	43,847.73
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(151,500)	CNY	1.325588	(180,642.60)	(200,826.66)		4.330000	ACT/360					(1,650.60)	0.00	(39,488.83)
CNE000000PR8	(154,400)	7.347680	1.080268	(166,317.83)	(163,660.56)	(37,166.09)	(1,981.169000)	1	(79.41)	(672.14)	100.00	0.00	(37.65)	0.00	(39,488.83)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	0	CNY	4.586482	(10,169.17)	0.00		4.330000	ACT/360					238.75	0.00	205.64
CNE100002PM4	(2,300)	7.347680	0.000000	(10,606.88)	0.00	0.00	(1,740.217300)	1	(3.64)	(33.12)	100.00	0.00	(40.23)	0.00	205.64
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(398,000)	TWD	0.805452	(310,193.84)	(320,570.01)		4.330000	ACT/360					0.00	0.00	33,248.61
TW0002408002	(394,000)	33.087000	0.888963	(350,758.76)	(353,807.17)	33,237.16	(450.126900)	1	3.40	11.44	100.00	0.00	0.00	0.00	33,248.61
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(91,919)	CNY	2.633484	(218,675.92)	(242,067.24)		4.330000	ACT/360					0.00	0.00	(6,478.85)
CNE1000040F5	(85,319)	7.347680	2.571030	(219,620.67)	(236,326.47)	(5,740.77)	(1,977.346700)	1	(93.70)	(738.08)	100.00	0.00	0.00	0.00	(6,481.56)
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	0	CNY	3.229591	(12,064.24)	0.00		4.330000	ACT/360					1,049.24	0.00	993.76
CNE100000NT8	(4,000)	7.347680	0.000000	(13,022.52)	0.00	0.00	(2,300.000000)	1	(6.14)	(55.48)	100.00	0.00	(55.48)	0.00	993.76
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,300)	CNY	1.211267	(183,808.27)	(188,109.72)		4.330000	ACT/360					0.00	0.00	15,543.57
CNE100000P69	(155,300)	7.347680	1.316454	(204,445.31)	(204,445.31)	16,335.59	(2,145.396000)	1	(84.95)	(792.02)	100.00	0.00	0.00	0.00	15,543.57
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_n.BK	(856,800)	THB	0.434689	(393,390.30)	(372,441.31)		4.330000	ACT/360					0.00	0.00	41,934.68
THA271010R18	(856,800)	34.737500	0.494006	(423,264.03)	(423,264.03)	50,822.72	(1,298.491400)	1	(90.98)	(1,004.17)	100.00	(7,883.87)	0.00	0.00	41,954.53

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.607310	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.347680	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	(100,671)	CNY	4.255765	(397,995.78)	(428,432.13)		4.330000	ACT/360					0.00	0.00	3,914.59
CNE100003MS6	(98,271)	7.347680	4.305839	(423,402.57)	(433,473.12)	5,040.99	(1,575.151800)	1	(123.21)	(1,126.40)	100.00	0.00	0.00	0.00	3,914.59
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(101,500)	CNY	1.003038	(67,056.10)	(101,808.33)		4.330000	ACT/360					0.00	0.00	(916.28)
CNE000000JJ8	(67,800)	7.347680	0.995518	(68,344.65)	(101,045.10)	(763.23)	(1,582.522100)	1	(21.26)	(153.06)	100.00	0.00	0.00	0.00	(916.28)
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	(600)	CNY	14.184069	0.00	(8,510.44)		4.323414	ACT/360					(234.98)	0.00	(588.55)
CNE100004G17	0	7.347680	13.594792	0.00	(8,156.88)	(353.57)	(2,100.000000)	0	0.00	0.00	100.00	0.00	(1.32)	0.00	(588.55)
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	(312,400)	CNY	2.300046	(703,794.09)	(718,534.29)		4.330000	ACT/360					0.00	0.00	(7,757.69)
CNE100003LF5	(312,400)	7.347680	2.275259	(710,791.00)	(710,791.00)	(7,743.29)	(441.053100)	1	(0.73)	(14.40)	100.00	0.00	0.00	0.00	(7,757.69)
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND															
000519.ZK	(6,800)	CNY	1.970690	0.00	(13,400.69)		4.330000	ACT/360					0.00	0.00	(227.12)
CNE000000198	0	7.347680	1.937290	0.00	(13,173.57)	(227.12)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(227.12)
ONESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.393689	(50,423.22)	(47,873.79)		4.330000	ACT/360					0.00	0.00	5,317.32
TW0004743000	(20,000)	33.087000	2.661585	(53,231.70)	(53,231.70)	5,357.91	(675.000000)	1	(3.05)	(40.59)	100.00	0.00	0.00	0.00	5,317.32
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(53,500)	CNY	0.376990	(19,796.87)	(20,168.95)		4.330000	ACT/360					0.00	0.00	801.37
CNE0000007H2	(53,500)	7.347680	0.393298	(21,041.44)	(21,041.44)	872.49	(1,858.317700)	1	(7.69)	(71.13)	100.00	0.00	0.00	0.00	801.37
PEGATRON CORPORATION CMN															
4938.TW	(3,000)	TWD	2.837973	(8,364.43)	(8,513.92)		4.330000	ACT/360					0.00	0.00	152.19
TW0004938006	(3,000)	33.087000	2.887124	(8,661.37)	(8,661.37)	147.45	(40.000000)	1	0.95	4.73	100.00	0.00	0.00	0.00	152.19
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	0	CNY	1.211267	0.00	0.00		0.000000	ACT/360					(78.99)	0.00	7.74
CNE1000007Q1	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	86.72	100.00	0.00	86.72	0.00	7.74
PHARMA ESSENTIA CORPORATION CMN															
6446.TW	(20,000)	TWD	21.760812	(438,093.50)	(435,216.25)		4.330000	ACT/360					0.00	0.00	(53,618.84)
TW0006446008	(20,000)	33.087000	19.071962	(381,439.23)	(381,439.23)	(53,777.02)	(271.250000)	1	12.87	158.17	100.00	0.00	0.00	0.00	(53,618.84)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	(1,985)	CNY	4.183633	(8,141.83)	(8,304.51)		4.330000	ACT/360					3,774.76	0.00	4,406.13
CNE1000035K5	(1,985)	7.347680	4.588471	(9,108.11)	(9,108.11)	803.60	(2,137.027700)	1	(3.74)	(172.23)	100.00	0.00	(135.76)	0.00	4,406.13

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	13.676066	(242,923.45)	(232,493.12)		4.330000	ACT/360					0.00	0.00	37,718.84
TW0008299009	(17,000)	33.087000	16.280488	(276,768.30)	(276,768.30)	44,275.17	(242.647000)	1	16.92	187.35	100.00	(6,743.67)	0.00	0.00	37,758.38
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	(12,700)	CNY	1.548788	(19,696.21)	(19,669.61)		4.330000	ACT/360					0.00	0.00	640.32
CNE000000040	(12,700)	7.347680	1.597771	(20,291.69)	(20,291.69)	622.08	(75.000000)	1	2.03	18.24	100.00	0.00	0.00	0.00	640.32
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
601666.SH	(301,700)	CNY	1.234403	(371,448.21)	(372,419.46)		4.330000	ACT/360					168.01	0.00	40,083.14
CNE000001PH7	(301,700)	7.347680	1.368310	(412,819.02)	(412,819.02)	40,399.56	(957.515700)	1	(49.14)	(484.43)	100.00	0.00	(1.63)	0.00	40,083.14
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(6,783)	CNY	20.636446	(124,888.16)	(139,977.01)		4.330000	ACT/360					0.00	0.00	1,276.45
CNE100005998	(6,283)	7.347680	20.885310	(131,851.45)	(141,665.06)	1,688.05	(1,750.000000)	1	(44.85)	(411.60)	100.00	0.00	0.00	0.00	1,276.45
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(142,100)	CNY	0.943155	(104,011.77)	(134,022.30)		4.330000	ACT/360					922.01	0.00	3,101.31
CNE000000X53	(112,600)	7.347680	0.959314	(110,242.93)	(136,318.58)	2,296.28	(1,152.664200)	1	(20.04)	(116.98)	100.00	0.00	(21.78)	0.00	3,101.31
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(1,533,100)	CNY	0.687292	(801,462.87)	(1,053,687.01)		4.330000	ACT/360					0.00	0.00	62,342.01
CNE1000017G1	(1,159,700)	7.347680	0.729121	(863,879.00)	(1,117,815.48)	64,128.46	(1,333.362000)	1	(192.94)	(1,786.46)	100.00	0.00	0.00	0.00	62,342.01
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(367,000)	TWD	0.426149	(158,108.00)	(156,396.77)		4.330000	ACT/360					30.51	0.00	21,626.58
TW0006770001	(367,000)	33.087000	0.484756	(177,905.45)	(177,905.45)	21,508.68	(297.888200)	1	8.32	87.39	100.00	0.00	0.80	0.00	21,626.58
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	0	THB	0.650594	0.00	0.00		0.000000	ACT/360					2,195.52	0.00	2,194.02
TH1074010R12	0	34.737500	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	5.322769	(404.21)	(420.50)		4.330000	ACT/360					0.00	0.00	10.21
CNE100005D68	(79)	7.347680	5.469294	(432.07)	(432.07)	11.58	(1,775.000000)	1	(0.15)	(1.37)	100.00	0.00	0.00	0.00	10.21
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.625318	0.00	0.00		0.000000	ACT/360					(181.39)	0.00	(181.39)
CNE100000B73	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(8.88)	0.00	(181.39)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	0	CNY	2.138090	(7,963.78)	0.00		4.330000	ACT/360					3,037.57	0.00	3,004.56
CNE1000010C5	(3,900)	7.347680	0.000000	(10,305.63)	0.00	0.00	(1,825.000000)	1	(2.80)	(33.01)	100.00	0.00	(33.01)	0.00	3,004.56
QINGDAO GAOC TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	(13,517)	CNY	1.460325	0.00	(19,739.21)		4.323414	ACT/360					1,218.37	0.00	664.98
CNE1000044B6	0	7.347680	1.425484	0.00	(19,268.27)	(470.94)	(1,725.000000)	1	0.00	(82.45)	100.00	0.00	(88.30)	0.00	664.98

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	(1,200)	CNY	11.492063	(16,206.19)	(13,790.48)		4.330000	ACT/360					347.17	0.00	2,391.02
CNE100003QG2	(1,400)	7.347680	13.230338	(18,522.47)	(15,876.41)	2,085.93	(1,725.000000)	1	(5.54)	(42.09)	100.00	0.00	(7.52)	0.00	2,391.02
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.510583	(459.83)	(484.93)		4.330000	ACT/360					70.60	0.00	33.95
CNE100005410	(88)	7.347680	5.132818	(451.69)	(451.69)	(33.24)	(2,250.000000)	1	(0.23)	(3.40)	100.00	0.00	(1.81)	0.00	33.95
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.244246	(34,486.75)	0.00		4.330000	ACT/360					1,272.17	0.00	1,264.15
CNE000000SW2	(15,600)	7.347680	0.000000	(35,332.53)	0.00	0.00	(600.000000)	1	(1.50)	(8.02)	100.00	0.00	(9.38)	0.00	1,264.15
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688027.SH	(600)	CNY	36.305337	(21,340.15)	(21,783.20)		4.330000	ACT/360					0.00	0.00	2,576.18
CNE100004231	(600)	7.347680	40.744534	(24,446.72)	(24,446.72)	2,663.52	(2,075.000000)	1	(9.36)	(87.34)	100.00	0.00	0.00	0.00	2,576.18
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(2,900)	CNY	9.675163	(26,827.56)	(28,057.97)		4.330000	ACT/360					0.00	0.00	(913.43)
CNE100003N01	(2,900)	7.347680	9.386277	(27,220.20)	(27,220.20)	(837.77)	(1,725.000000)	1	(9.58)	(75.66)	100.00	0.00	0.00	0.00	(913.43)
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(38,167)	CNY	7.430917	(261,485.74)	(283,615.81)		4.330000	ACT/360					7,656.67	0.00	(5,815.18)
CNE100001Z58	(38,167)	7.347680	7.095743	(270,823.22)	(270,823.22)	(12,792.58)	(1,384.149200)	1	(67.96)	(679.27)	100.00	0.00	(77.06)	0.00	(5,815.18)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(22,629)	CNY	3.647410	(77,158.64)	(82,537.24)		4.330000	ACT/360					0.00	0.00	7,328.12
CNE100005B03	(22,129)	7.347680	3.977439	(88,326.38)	(90,005.47)	7,468.24	(1,302.741800)	1	(17.30)	(140.12)	100.00	0.00	0.00	0.00	7,328.96
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	0	TWD	5.304198	0.00	0.00		0.000000	ACT/360					8,370.97	0.00	8,327.42
TW0004968003	0	33.087000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(43.55)	100.00	0.00	(43.55)	0.00	8,327.42
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600259.SH	0	CNY	4.248960	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE0000012R1	0	7.347680	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	22.359439	(126,319.44)	(127,448.80)		4.330000	ACT/360					2,480.23	0.00	49,650.15
CNE100003JT0	(5,700)	7.347680	30.710444	(175,049.53)	(175,049.53)	47,600.73	(1,747.368400)	1	(40.26)	(430.81)	100.00	0.00	(13.62)	0.00	49,650.15
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603893.SH	(500)	CNY	17.033948	0.00	(8,516.97)		4.330000	ACT/360					0.00	0.00	176.23
CNE100003RK2	0	7.347680	17.386414	0.00	(8,693.21)	176.23	(1,400.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	176.23
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(324,000)	CNY	1.216711	(382,154.11)	(394,214.23)		4.330000	ACT/360					0.00	0.00	5,383.18
CNE100000W60	(324,000)	7.347680	1.235883	(400,426.09)	(400,426.09)	6,211.86	(1,297.168200)	1	(89.54)	(828.68)	100.00	0.00	0.00	0.00	5,383.18

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	0.941794	0.00	0.00		0.000000	ACT/360					1,797.56	0.00	1,784.91
CNE1000016Y6	0	7.347680	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	2.079367	(10,102.85)	(10,396.83)		4.330000	ACT/360					0.00	0.00	441.41
TW0002915006	(5,000)	33.087000	2.167676	(10,838.38)	(10,838.38)	441.55	(450.000000)	1	0.04	(0.14)	100.00	0.00	0.00	0.00	441.41
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.094085	(879.83)	(875.27)		4.330000	ACT/360					0.00	0.00	36.82
TW0001808004	(800)	33.087000	1.140244	(912.20)	(912.20)	36.93	(475.000000)	1	(0.01)	(0.11)	100.00	0.00	0.00	0.00	36.82
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(13,000)	CNY	4.210853	(74,272.34)	(54,741.09)		4.330000	ACT/360					2,219.32	0.00	6,965.08
CNE1000033M6	(17,900)	7.347680	4.591203	(82,182.53)	(59,685.64)	4,944.55	(1,530.307200)	1	(21.69)	(198.79)	100.00	0.00	(65.78)	0.00	6,965.08
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002352.ZK	(25,600)	CNY	5.511944	(24,365.19)	(141,105.76)		4.330000	ACT/360					(12.40)	0.00	(3,553.88)
CNE100000L63	(4,500)	7.347680	5.373720	(24,353.89)	(137,567.23)	(3,538.54)	(625.000000)	1	(1.30)	(2.95)	100.00	0.00	(0.35)	0.00	(3,553.88)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.320460	0.00	0.00		0.000000	ACT/360					32,593.69	0.00	32,377.26
CNE000000TY6	0	7.347680	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	2.796801	0.00	0.00		0.000000	ACT/360					9,768.65	0.00	9,805.35
CNE1000043J1	0	7.347680	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	1.820983	0.00	(12,018.49)		4.323414	ACT/360					0.00	0.00	(341.58)
CNE100002ZZ5	0	7.347680	1.769229	0.00	(11,676.91)	(341.58)	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(341.58)
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(3)	CNY	0.861496	(2.60)	(2.58)		4.330000	ACT/360					0.00	0.00	(0.01)
CNE100000FS6	(3)	7.347680	0.861704	(2.59)	(2.59)	0.00	(1,475.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	(0.01)
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(141,100)	THB	3.440086	(102,746.18)	(485,396.19)		4.330000	ACT/360					293.81	0.00	4,525.51
THA790010R17	(29,900)	34.737500	3.469061	(103,528.81)	(489,484.55)	4,088.36	(50.000000)	1	11.03	143.34	100.00	0.00	11.06	0.00	4,525.51
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(451,400)	THB	0.509536	(165,500.01)	(230,004.46)		4.330000	ACT/360					0.00	0.00	5,154.80
TH0098010R12	(323,800)	34.737500	0.522349	(170,413.23)	(235,788.24)	5,783.78	(4,000.000000)	1	(163.39)	(628.98)	100.00	0.00	0.00	0.00	5,154.80
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.575692	(36.48)	(36.84)		4.330000	ACT/360					0.00	0.00	2.22
CNE000001329	(64)	7.347680	0.611796	(39.15)	(39.15)	2.31	(1,400.000000)	1	(0.01)	(0.09)	100.00	0.00	0.00	0.00	2.22

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	(35,200)	CNY	0.419180	(14,844.93)	(14,755.13)		4.330000	ACT/360					0.00	0.00	1,217.42
CNE100001VV5	(35,200)	7.347680	0.455131	(16,020.60)	(16,020.60)	1,265.47	(1,730.894800)	1	(5.21)	(48.05)	100.00	0.00	0.00	0.00	1,217.42
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300821.ZK	(14,700)	CNY	1.028896	(14,918.68)	(15,124.77)		4.330000	ACT/360					0.00	0.00	441.79
CNE100003SH6	(14,700)	7.347680	1.059718	(15,577.85)	(15,577.85)	453.08	(750.000000)	1	(1.23)	(11.29)	100.00	0.00	0.00	0.00	441.79
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(84,641)	CNY	3.335747	(476,247.58)	(282,340.94)		4.330000	ACT/360					(1,985.86)	0.00	(4,041.49)
CNE000001FR7	(144,241)	7.347680	3.316362	(475,414.56)	(280,700.21)	(1,640.73)	(1,292.540000)	1	(113.81)	(414.90)	100.00	0.00	(276.81)	0.00	(4,041.49)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(171,300)	CNY	1.341920	(38,490.61)	(229,870.93)		4.330000	ACT/360					0.00	0.00	(572.42)
CNE0000019Y2	(28,900)	7.347680	1.338580	(39,743.41)	(229,298.81)	(572.12)	(470.069200)	1	(0.25)	(0.30)	100.00	0.00	0.00	0.00	(572.22)
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(8,442)	CNY	4.212214	(74,587.69)	(35,559.51)		4.330000	ACT/360					208.91	0.00	(2,070.25)
CNE100004PB3	(17,976)	7.347680	3.968339	(72,963.70)	(33,500.72)	(2,058.79)	(1,711.114800)	1	(26.68)	(220.37)	100.00	0.00	(136.55)	0.00	(2,070.25)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(500)	CNY	4.646365	(84,552.24)	(2,323.18)		4.330000	ACT/360					536.30	0.00	245.53
CNE100001ZW4	(19,100)	7.347680	0.000000	(89,195.10)	(2,260.63)	(62.56)	(1,746.989500)	1	(30.30)	(228.21)	100.00	0.00	(288.41)	0.00	245.48
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.480957	(14,630.54)	(15,554.30)		4.330000	ACT/360					0.00	0.00	127.91
CNE100004NC6	(2,400)	7.347680	6.556582	(15,735.80)	(15,735.80)	181.50	(1,983.333300)	1	(6.17)	(53.59)	100.00	0.00	0.00	0.00	127.91
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(21,500)	CNY	1.401803	(30,302.08)	(30,138.76)		4.330000	ACT/360					0.00	0.00	2,082.08
CNE000000LN6	(21,500)	7.347680	1.504909	(32,355.54)	(32,355.54)	2,216.78	(2,250.000000)	1	(15.05)	(134.70)	100.00	0.00	0.00	0.00	2,082.08
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(3,815)	CNY	5.687510	(5,426.04)	(21,697.85)		4.330000	ACT/360					653.77	0.00	131.64
CNE100004ZJ5	(1,018)	7.347680	5.595654	(5,426.04)	(21,347.42)	(350.43)	(1,565.324100)	1	(1.71)	(171.70)	100.00	0.00	(171.67)	0.00	131.64
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	0	CNY	3.271781	(43,394.25)	0.00		4.330000	ACT/360					46,811.22	0.00	46,999.03
CNE1000011K6	(12,800)	7.347680	0.000000	(48,961.18)	0.00	0.00	(250.000000)	1	2.88	187.80	100.00	0.00	187.80	0.00	46,999.03
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.299730	(115.63)	(118.28)		4.330000	ACT/360					(135.61)	0.00	(151.83)
CNE1000051Y3	(91)	7.347680	1.139865	(103.73)	(103.73)	(14.55)	(2,250.000000)	1	(0.06)	(1.67)	100.00	0.00	(1.21)	0.00	(151.83)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(25,300)	CNY	3.258171	(44,823.92)	(82,431.73)		4.330000	ACT/360					0.00	0.00	(1,245.74)
CNE100002G92	(13,700)	7.347680	3.211940	(44,140.94)	(81,262.09)	(1,169.64)	(1,759.671500)	1	(16.60)	(76.10)	100.00	0.00	0.00	0.00	(1,245.74)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	0	CNY	4.777018	(28,279.40)	0.00		4.330000	ACT/360					(630.08)	0.00	(732.27)
CNE000000370	(5,800)	7.347680	0.000000	(27,409.08)	0.00	0.00	(1,943.965500)	1	(11.97)	(102.19)	100.00	0.00	(102.19)	0.00	(732.27)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	0	CNY	1.454881	0.00	0.00		0.000000	ACT/360					411.73	0.00	405.32
CNE000000404	0	7.347680	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	3.539893	(340,978.32)	(349,033.44)		4.330000	ACT/360					0.00	0.00	15,765.31
CNE1000041Z1	(98,600)	7.347680	3.709808	(365,787.09)	(365,787.09)	16,753.66	(1,608.620600)	1	(108.37)	(988.35)	100.00	0.00	0.00	0.00	15,765.31
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
600826.SH	(11,200)	CNY	1.083335	0.00	(12,133.35)		4.330000	ACT/360					0.00	0.00	(384.45)
CNE000000C17	0	7.347680	1.049009	0.00	(11,748.91)	(384.45)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(384.45)
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.305174	(28,501.97)	(28,844.34)		4.330000	ACT/360					0.00	0.00	1,569.05
CNE000000C74	(22,100)	7.347680	1.379273	(30,481.93)	(30,481.93)	1,637.59	(1,381.334800)	1	(7.27)	(68.54)	100.00	0.00	0.00	0.00	1,569.05
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	(566,500)	CNY	1.382749	(1,451,149.53)	(783,327.53)		4.330000	ACT/360					14,334.56	0.00	18,662.75
CNE0000011B7	(1,046,800)	7.347680	1.387866	(1,461,153.00)	(786,226.31)	2,898.78	(10,000000)	1	171.71	1,429.41	100.00	0.00	851.31	0.00	18,662.75
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
600284.SH	(161,190)	CNY	0.789365	(128,063.52)	(127,237.71)		4.330000	ACT/360					0.00	0.00	10,331.92
CNE000001GY1	(161,190)	7.347680	0.856242	(138,017.65)	(138,017.65)	10,779.93	(1,816.086600)	1	(48.00)	(448.02)	100.00	0.00	0.00	0.00	10,331.92
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	(84,000)	CNY	2.119036	(110,324.54)	(177,999.04)		4.330000	ACT/360					263.24	0.00	1,750.50
CNE100002TX3	(52,900)	7.347680	2.136876	(114,935.62)	(179,497.56)	1,498.52	(500.000000)	1	(1.50)	(11.25)	100.00	0.00	(0.13)	0.00	1,750.50
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,500)	CNY	0.631492	(52,481.09)	(52,729.57)		4.330000	ACT/360					0.00	0.00	4,964.95
CNE0000002W2	(83,500)	7.347680	0.692368	(57,812.73)	(57,812.73)	5,083.16	(1,336.017900)	1	(12.52)	(118.21)	100.00	0.00	0.00	0.00	4,964.95
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.933628	(10,315.14)	(10,550.00)		4.330000	ACT/360					0.00	0.00	280.91
CNE100000VK0	(11,300)	7.347680	0.962760	(10,879.19)	(10,879.19)	329.19	(2,275.000000)	1	(5.21)	(48.28)	100.00	0.00	0.00	0.00	280.91
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.087418	0.00	0.00		0.000000	ACT/360					134.17	0.00	123.90
CNE000000CL9	0	7.347680	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	0.866940	(926,055.67)	(927,886.22)		4.330000	ACT/360					37.26	0.00	123,003.49
CNE000000B83	(1,070,300)	7.347680	0.981878	(1,050,904.02)	(1,050,904.02)	123,017.81	(488.923600)	1	0.63	(51.57)	100.00	0.00	(0.02)	0.00	123,003.49

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(27,836)	CNY	17.125133	(444,957.93)	(476,695.21)		4.330000	ACT/360					0.00	0.00	(432.51)
CNE100005PN5	(27,836)	7.347680	17.138359	(477,063.37)	(477,063.37)	368.15	(1,401.257300)	1	(115.81)	(800.66)	100.00	0.00	0.00	0.00	(432.51)
SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.805696	(59,009.05)	(58,735.27)		4.330000	ACT/360					0.00	0.00	5,078.18
CNE000000594	(72,900)	7.347680	0.878091	(64,012.83)	(64,012.83)	5,277.56	(1,759.876500)	1	(21.15)	(199.38)	100.00	0.00	0.00	0.00	5,078.18
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	0	CNY	0.536224	(37,893.24)	0.00		4.330000	ACT/360					3,060.49	0.00	3,039.25
CNE100001C06	(73,300)	7.347680	0.000000	(39,839.65)	0.00	0.00	(700.000000)	1	(2.58)	(21.25)	100.00	0.00	(21.25)	0.00	3,039.25
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
600740.SH	(487,767)	CNY	0.514448	(248,175.36)	(250,930.81)		4.330000	ACT/360					0.00	0.00	8,950.24
CNE000000LD7	(487,767)	7.347680	0.533980	(260,458.05)	(260,458.05)	9,527.24	(1,700.817500)	1	(85.92)	(577.00)	100.00	0.00	0.00	0.00	8,950.24
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,900)	CNY	2.128563	(9,979.12)	(10,429.96)		4.330000	ACT/360					357.80	0.00	390.76
CNE100003LR0	(4,900)	7.347680	2.142652	(10,498.99)	(10,498.99)	69.04	(1,700.000000)	1	(3.45)	(36.08)	100.00	0.00	(5.29)	0.00	390.76
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	(14,900)	CNY	4.625950	(5,828.51)	(68,926.65)		4.330000	ACT/360					7,366.30	0.00	4,942.09
CNE100003K95	(1,300)	7.347680	4.465680	(5,828.51)	(66,538.63)	(2,388.02)	(2,250.000000)	1	(2.94)	(36.19)	100.00	0.00	(33.25)	0.00	4,942.09
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(339,337)	CNY	0.906409	(244,366.56)	(307,577.96)		4.330000	ACT/360					0.00	0.00	14,330.08
CNE100000JM1	(274,237)	7.347680	0.948654	(263,967.20)	(321,913.57)	14,335.61	(487.925400)	1	(1.37)	(5.53)	100.00	0.00	0.00	0.00	14,331.76
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.593820	(154,869.16)	(159,966.68)		4.330000	ACT/360					0.00	0.00	5,967.19
CNE100002G84	(15,100)	7.347680	10.998675	(166,079.99)	(166,079.99)	6,113.31	(832.284700)	1	(15.83)	(146.12)	100.00	0.00	0.00	0.00	5,967.19
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	(14,200)	CNY	0.458648	(6,947.95)	(6,512.80)		4.330000	ACT/360					(10.51)	0.00	(261.34)
CNE100000LD6	(15,200)	7.347680	0.442654	(6,728.10)	(6,285.68)	(227.12)	(2,250.000000)	1	(3.53)	(23.71)	100.00	0.00	(2.01)	0.00	(261.34)
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688559.SH	(6,438)	CNY	4.400028	(34,215.89)	(28,327.38)		4.330000	ACT/360					3,723.85	0.00	5,418.19
CNE100004330	(8,038)	7.347680	4.697721	(37,760.28)	(30,243.93)	1,916.55	(1,978.240800)	1	(14.26)	(222.21)	100.00	0.00	(113.07)	0.00	5,418.19
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300124.ZK	(142,600)	CNY	8.410818	0.00	(1,199,382.66)		4.323414	ACT/360					0.00	0.00	(53,908.93)
CNE100000V46	0	7.347680	8.032775	0.00	(1,145,473.74)	(53,908.93)	(1,475.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(53,908.93)
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	(119,700)	CNY	1.092862	(51,478.29)	(130,815.59)		4.330000	ACT/360					1,812.44	0.00	(4,285.42)
CNE100000BR7	(48,700)	7.347680	0.000000	(53,335.04)	(124,853.20)	(5,962.38)	(1,609.907500)	1	(16.61)	(135.48)	100.00	0.00	(135.48)	0.00	(4,285.42)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	(17,700)	CNY	11.219868	(196,188.36)	(198,591.66)		4.330000	ACT/360					0.00	0.00	8,058.45
CNE100005K10	(17,400)	7.347680	11.723042	(204,159.59)	(207,497.84)	8,906.18	(2,248.275800)	1	(97.97)	(847.73)	100.00	0.00	0.00	0.00	8,058.32
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	0	CNY	7.330205	0.00	0.00		0.000000	ACT/360					(355.30)	0.00	(408.79)
CNE100006202	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(53.48)	100.00	0.00	(53.48)	0.00	(408.79)
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002851.ZK	0	CNY	9.488709	(121,918.84)	0.00		4.330000	ACT/360					4,410.50	0.00	4,330.47
CNE100002JV8	(12,400)	7.347680	0.000000	(121,918.84)	0.00	0.00	(1,425.000000)	1	(33.60)	(80.03)	100.00	0.00	(140.38)	0.00	4,330.47
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	(112,400)	CNY	2.173475	(153,214.17)	(244,298.61)		4.330000	ACT/360					1,374.85	0.00	3,873.79
CNE0000008N8	(71,100)	7.347680	2.200984	(159,961.91)	(247,390.57)	3,091.96	(1,853.867700)	1	(59.66)	(593.03)	100.00	0.00	(71.62)	0.00	3,873.79
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(291,900)	CNY	0.641019	(170,570.42)	(187,113.35)		4.330000	ACT/360					0.00	0.00	(737.45)
CNE000000FS7	(270,800)	7.347680	0.639397	(173,403.14)	(186,639.90)	(473.45)	(1,064.780200)	1	(29.59)	(264.00)	100.00	0.00	0.00	0.00	(737.45)
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	5.863330	(23,239.59)	(23,453.32)		4.330000	ACT/360					0.00	0.00	2,150.57
TW0003376000	(4,000)	33.087000	6.402439	(25,609.76)	(25,609.76)	2,156.44	(525.000000)	1	(0.31)	(5.87)	100.00	0.00	0.00	0.00	2,150.57
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.714511	0.00	0.00		0.000000	ACT/360					171.08	0.00	171.08
CNE000001DW2	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(5.22)	0.00	171.08
SIAM CEMENT PCL NVDR CMN															
SCC_n.BK	0	THB	4.361281	(26,237.36)	0.00		4.330000	ACT/360					7,119.53	0.00	7,201.77
TH0003010R12	(5,900)	34.737500	0.000000	(29,122.09)	0.00	0.00	(50.000000)	1	3.14	82.24	100.00	0.00	82.24	0.00	7,201.77
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(174,000)	CNY	0.669599	(78,980.82)	(116,510.25)		4.330000	ACT/360					0.00	0.00	4,732.30
CNE100000F38	(118,000)	7.347680	0.697741	(84,277.61)	(121,406.96)	4,896.71	(1,266.165200)	1	(17.64)	(164.42)	100.00	0.00	0.00	0.00	4,732.30
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	(8,800)	CNY	1.616837	(13,899.18)	(14,228.16)		4.330000	ACT/360					144.53	0.00	455.21
CNE100003LC2	(8,800)	7.347680	1.657858	(14,589.15)	(14,589.15)	360.99	(1,775.000000)	1	(5.10)	(50.30)	100.00	0.00	(3.89)	0.00	455.21
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
603077.SH	(2,089,367)	CNY	0.266751	(518,262.47)	(557,340.46)		4.330000	ACT/360					0.00	0.00	19,474.92
CNE100001JM9	(1,973,867)	7.347680	0.276912	(548,172.29)	(578,571.54)	21,231.08	(1,820.892900)	1	(196.21)	(1,756.16)	100.00	0.00	0.00	0.00	19,474.92
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.974457	(120,464.12)	(118,201.66)		4.330000	ACT/360					0.00	0.00	2,076.67
CNE000001DQ4	(121,300)	7.347680	0.994169	(120,592.70)	(120,592.70)	2,391.04	(1,490.169000)	1	(35.36)	(314.36)	100.00	0.00	0.00	0.00	2,076.67

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600702.SH	(2,100)	CNY	8.022941	(9,435.90)	(16,848.18)		4.330000	ACT/360					0.00	0.00	(579.87)
CNE000000K90	(1,200)	7.347680	7.751320	(9,291.95)	(16,277.77)	(570.40)	(2,250.000000)	1	(4.78)	(9.47)	100.00	0.00	0.00	0.00	(579.87)
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(23,600)	CNY	5.933846	(148,554.47)	(140,038.76)		4.330000	ACT/360					0.00	0.00	1,281.98
CNE100003SY1	(23,600)	7.347680	6.003686	(141,687.00)	(141,687.00)	1,648.24	(1,771.610100)	1	(56.06)	(366.26)	100.00	0.00	0.00	0.00	1,281.19
SINOCCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(76,761)	CNY	4.753881	(358,432.98)	(364,912.70)		4.330000	ACT/360					56.81	0.00	12,666.51
CNE100003ZL3	(77,061)	7.347680	4.933491	(380,184.03)	(378,699.74)	13,787.04	(1,773.208800)	1	(130.82)	(1,177.34)	100.00	0.00	(5.72)	0.00	12,666.51
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	5.126788	(203,198.32)	(212,238.78)		4.330000	ACT/360					0.00	0.00	(12,186.06)
CNE100001VV3	(41,398)	7.347680	4.847939	(200,694.98)	(200,694.98)	(11,543.80)	(1,713.527200)	1	(72.58)	(642.26)	100.00	0.00	0.00	0.00	(12,186.06)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(4,500)	CNY	12.537291	(7,959.30)	(56,417.81)		4.330000	ACT/360					0.00	0.00	(3,620.49)
CNE100005ZD5	(700)	7.347680	11.736586	(8,369.18)	(52,814.64)	(3,603.17)	(1,325.000000)	1	(1.92)	(17.32)	100.00	0.00	0.00	0.00	(3,620.49)
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.780155	(21,625.56)	(21,361.86)		4.330000	ACT/360					0.00	0.00	1,005.50
TW0001785004	(12,000)	33.087000	1.864006	(22,368.07)	(22,368.07)	1,006.21	(450.000000)	1	(0.01)	(0.71)	100.00	0.00	0.00	0.00	1,005.50
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	4.337051	(45,811.72)	(43,370.51)		4.330000	ACT/360					0.00	0.00	7,709.99
TW0002359007	(10,000)	33.087000	5.121951	(51,219.51)	(51,219.51)	7,849.00	(1,297.500000)	1	(10.35)	(139.01)	100.00	0.00	0.00	0.00	7,709.99
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.486506	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	34.737500	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	1.072328	0.00	0.00		0.000000	ACT/360					3,606.97	0.00	3,327.24
TH5456010R17	0	34.737500	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	1.184047	0.00	0.00		0.000000	ACT/360					1,253.90	0.00	1,163.50
CNE100000XF6	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	11.509755	(673.74)	(690.59)		4.330000	ACT/360					0.00	0.00	42.27
CNE100003RN6	(60)	7.347680	12.265967	(735.96)	(735.96)	45.37	(2,250.000000)	1	(0.33)	(3.10)	100.00	0.00	0.00	0.00	42.27
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(22,760)	CNY	1.916251	(44,958.65)	(43,613.88)		4.330000	ACT/360					(3,994.85)	0.00	(3,475.94)
CNE100002R73	(22,760)	7.347680	1.943233	(44,227.98)	(44,227.98)	614.11	(1,239.015800)	1	(10.15)	(95.20)	100.00	0.00	(67.88)	0.00	(3,472.96)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.080929	0.00	0.00		0.000000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	0	7.347680	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	0.758062	0.00	0.00		0.000000	ACT/360					(1,895.02)	0.00	(1,945.87)
CNE100000VF0	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(50.86)	100.00	0.00	(52.16)	0.00	(1,945.87)
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300751.ZK	(2,600)	CNY	13.597489	0.00	(35,353.47)		4.323414	ACT/360					0.00	0.00	(524.89)
CNE100003FS0	0	7.347680	13.395610	0.00	(34,828.59)	(524.89)	(850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(524.89)
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(66)	CNY	16.764475	(1,066.68)	(1,106.46)		4.330000	ACT/360					0.00	0.00	65.16
CNE100005972	(66)	7.347680	17.793983	(1,174.40)	(1,174.40)	67.95	(1,475.000000)	1	(0.30)	(2.79)	100.00	0.00	0.00	0.00	65.16
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(28,255)	CNY	3.116630	(87,486.66)	(88,060.38)		4.330000	ACT/360					0.00	0.00	4,400.44
CNE100004N83	(28,255)	7.347680	3.284795	(92,811.89)	(92,811.89)	4,751.51	(2,103.725000)	1	(39.96)	(351.07)	100.00	0.00	0.00	0.00	4,399.75
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	6.777650	(8,448.37)	(8,810.94)		4.330000	ACT/360					16.90	0.00	(1,009.65)
CNE100006BK9	(1,300)	7.347680	6.008713	(7,811.33)	(7,811.33)	(999.62)	(1,750.000000)	1	(3.17)	(26.94)	100.00	0.00	(1.66)	0.00	(1,009.65)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(83,665)	CNY	8.634018	(661,780.44)	(722,365.10)		4.330000	ACT/360					4,709.91	0.00	(9,064.17)
CNE100003RP1	(81,908)	7.347680	8.496813	(696,128.13)	(710,885.83)	(11,479.27)	(1,695.436300)	1	(227.94)	(2,294.82)	100.00	0.00	(426.20)	0.00	(9,064.17)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.656305	0.00	0.00		0.000000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	0	7.347680	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	0.924835	(356,087.39)	(358,835.80)		4.330000	ACT/360					0.00	0.00	16,512.58
TW0001101004	(388,000)	33.087000	0.966463	(374,987.64)	(374,987.64)	16,151.85	(146.005100)	1	30.66	360.73	100.00	0.00	0.00	0.00	16,512.58
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.332850	(82,482.32)	(82,636.69)		4.330000	ACT/360					0.00	0.00	7,949.38
TW0002371002	(62,000)	33.087000	1.460366	(90,542.69)	(90,542.69)	7,906.01	(300.000000)	1	4.02	43.38	100.00	0.00	0.00	0.00	7,949.38
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(195,100)	CNY	1.672637	(320,891.31)	(326,331.44)		4.330000	ACT/360					0.00	0.00	12,091.47
CNE000000RB8	(195,100)	7.347680	1.739795	(339,434.00)	(339,434.00)	13,102.56	(1,687.916400)	1	(109.63)	(1,011.10)	100.00	0.00	0.00	0.00	12,091.47
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(20)	CNY	0.676404	(300,646.87)	(13.53)		4.330000	ACT/360					15,102.40	0.00	14,953.86
CNE000001GL8	(451,010)	7.347680	0.686905	(309,801.02)	(13.74)	0.21	(624.993900)	1	(14.93)	(148.75)	100.00	0.00	(157.54)	0.00	14,953.86

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
TELLING TELECOMMUNICATION HOLDING CO.. CMN CLASS A SERIES NORTHBOUND															
000829.ZK	0	CNY	1.426301	0.00	0.00		0.000000	ACT/360					6,969.52	0.00	6,891.97
CNE000000TM1	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	0	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	0.777258	(293,892.41)	(316,421.73)		4.330000	ACT/360					0.00	0.00	21,890.70
TH0796010R11	(407,100)	34.737500	0.832451	(338,890.91)	(338,890.91)	22,469.18	(1,024.459500)	1	(42.87)	(578.48)	100.00	0.00	0.00	0.00	21,890.70
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(14,500)	CNY	4.738911	(69,170.43)	(68,714.21)		4.330000	ACT/360					1,216.67	0.00	1,601.40
CNE100003LT6	(14,500)	7.347680	4.770375	(69,170.43)	(69,170.43)	456.23	(1,725.000000)	1	(24.82)	(71.49)	100.00	0.00	(46.66)	0.00	1,601.40
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	(131,700)	CNY	0.342965	(44,433.60)	(45,168.54)		4.330000	ACT/360					1,490.55	0.00	3,615.12
CNE000000ZV9	(131,700)	7.347680	0.359157	(47,300.98)	(47,300.98)	2,132.43	(413.610400)	1	0.58	(7.86)	100.00	0.00	(2.87)	0.00	3,614.17
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.825382	(46,441.60)	(47,466.41)		4.330000	ACT/360					0.00	0.00	1,547.19
CNE000000S27	(16,800)	7.347680	2.926537	(49,165.82)	(49,165.82)	1,699.40	(1,781.398800)	1	(17.07)	(152.21)	100.00	0.00	0.00	0.00	1,547.19
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.043867	(35,263.42)	(36,222.18)		4.330000	ACT/360					0.00	0.00	1,850.35
CNE000000H87	(34,700)	7.347680	1.100687	(38,193.84)	(38,193.84)	1,971.66	(1,786.239100)	1	(12.90)	(121.31)	100.00	0.00	0.00	0.00	1,850.35
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(574,600)	CNY	1.649500	(944,293.04)	(947,802.84)		4.330000	ACT/360					0.00	0.00	(14,630.14)
CNE1000012X7	(574,600)	7.347680	1.628173	(935,548.13)	(935,548.13)	(12,254.71)	(1,719.461300)	1	(338.50)	(2,375.43)	100.00	0.00	0.00	0.00	(14,630.14)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	3.176513	0.00	0.00		0.000000	ACT/360					978.36	0.00	974.12
CNE10000041X6	0	7.347680	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	0.374268	(110,143.80)	(235,670.82)		4.330000	ACT/360					0.00	0.00	(3,184.92)
CNE00000002J9	(292,285)	7.347680	0.369543	(109,567.71)	(232,695.39)	(2,975.43)	(1,338.400000)	1	(27.77)	(209.50)	100.00	0.00	0.00	0.00	(3,184.92)
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(26,000)	TWD	4.246381	(114,377.59)	(110,405.90)		4.330000	ACT/360					0.00	0.00	6,944.23
TW0003037008	(26,000)	33.087000	4.510651	(117,276.93)	(117,276.93)	6,871.03	(150.000000)	1	9.34	73.20	100.00	0.00	0.00	0.00	6,944.23
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.318370	(214.28)	(224.56)		4.330000	ACT/360					0.00	0.00	11.98
CNE1000059G3	(52)	7.347680	4.569353	(237.61)	(237.61)	13.05	(2,350.000000)	1	(0.11)	(1.07)	100.00	0.00	0.00	0.00	11.98
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	0	CNY	2.359929	0.00	0.00		0.000000	ACT/360					123.45	0.00	122.85
CNE100003JR4	0	7.347680	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
002439.ZK	(461,900)	CNY	1.988383	(819,685.51)	(918,433.98)		4.330000	ACT/360					0.00	0.00	64,934.66
CNE100000QJ2	(419,000)	7.347680	2.132563	(902,622.68)	(985,030.71)	66,596.73	(1,278.389000)	1	(182.51)	(1,662.07)	100.00	0.00	0.00	0.00	64,934.28
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(34,466)	CNY	6.996766	(224,595.31)	(241,150.55)		4.330000	ACT/360					0.00	0.00	3,724.59
CNE100004413	(34,466)	7.347680	7.125227	(245,578.08)	(245,578.08)	4,427.53	(1,767.362700)	1	(80.72)	(702.94)	100.00	0.00	0.00	0.00	3,724.07
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	0	CNY	2.980533	0.00	0.00		0.000000	ACT/360					(1,093.32)	0.00	(1,113.34)
CNE000000BW8	0	7.347680	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	0.680025	(127,009.13)	(128,524.80)		4.330000	ACT/360					0.00	0.00	8,070.66
TW0001605004	(189,000)	33.087000	0.722561	(136,564.03)	(136,564.03)	8,039.23	(375.000000)	1	3.20	31.43	100.00	0.00	0.00	0.00	8,070.66
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002739.ZK	(72,303)	CNY	1.502515	(106,723.57)	(108,636.35)		4.330000	ACT/360					0.00	0.00	8,927.20
CNE100001WW1	(72,303)	7.347680	1.631433	(117,957.51)	(117,957.51)	9,321.16	(2,173.527000)	1	(50.25)	(393.96)	100.00	0.00	0.00	0.00	8,927.20
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	0	CNY	9.228763	(263,446.90)	0.00		4.330000	ACT/360					26,462.09	0.00	26,378.66
CNE0000016J9	(28,600)	7.347680	0.000000	(278,669.08)	0.00	0.00	(525.000000)	1	(4.90)	(83.43)	100.00	0.00	(85.26)	0.00	26,378.56
WEICHAH POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000338.ZK	(259,000)	CNY	1.982939	(196,063.27)	(513,581.16)		4.330000	ACT/360					0.00	0.00	(6,935.92)
CNE1000000D4	(98,700)	7.347680	1.956231	(196,063.27)	(506,663.86)	(6,917.30)	(775.000000)	1	(18.63)	(18.63)	100.00	0.00	0.00	0.00	(6,935.92)
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	0	THB	0.148255	(14,490.34)	0.00		4.330000	ACT/360					1,205.75	0.00	1,115.72
TH3871010R19	(96,500)	34.737500	0.000000	(15,427.38)	0.00	0.00	(2,032.772000)	1	(6.33)	(90.03)	100.00	0.00	(94.97)	0.00	1,115.72
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	0	CNY	5.382651	0.00	0.00		0.000000	ACT/360					411.50	0.00	404.25
CNE1000047Z8	0	7.347680	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	3.974371	(157,155.44)	(158,974.82)		4.330000	ACT/360					0.00	0.00	8,745.80
TW0006285000	(40,000)	33.087000	4.192073	(167,682.92)	(167,682.92)	8,708.10	(378.750000)	1	3.63	37.70	100.00	0.00	0.00	0.00	8,745.80
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	73.744975	(153,818.15)	(147,489.95)		4.330000	ACT/360					0.00	0.00	12,375.37
TW0006669005	(2,000)	33.087000	79.878049	(159,756.10)	(159,756.10)	12,266.15	(225.000000)	1	9.60	109.22	100.00	0.00	0.00	0.00	12,375.37
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.106568	(23,327.57)	(23,172.24)		4.330000	ACT/360					0.00	0.00	985.02
TW0003702007	(11,000)	33.087000	2.194481	(24,139.30)	(24,139.30)	967.05	(100.000000)	1	2.26	17.96	100.00	0.00	0.00	0.00	985.02

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.385015	(23,679.50)	(23,695.11)		4.330000	ACT/360					0.00	0.00	(188.33)
TW0003036000	(7,000)	33.087000	3.359368	(23,515.58)	(23,515.58)	(179.53)	(539.285700)	1	(0.72)	(8.80)	100.00	0.00	0.00	0.00	(188.33)
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(8,772)	CNY	2.745084	(23,891.15)	(24,079.88)		4.330000	ACT/360					0.00	0.00	3,345.06
CNE100003F35	(8,772)	7.347680	3.136821	(27,516.19)	(27,516.19)	3,436.32	(1,967.020000)	1	(9.74)	(91.26)	100.00	0.00	0.00	0.00	3,345.06
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	0	CNY	1.179964	(14,406.35)	0.00		4.330000	ACT/360					3,042.88	0.00	2,985.24
CNE000000024	(12,200)	7.347680	0.000000	(17,426.91)	0.00	0.00	(1,950.000000)	1	(5.71)	(57.63)	100.00	0.00	(68.21)	0.00	2,985.24
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	(32,900)	CNY	1.211267	(26,822.29)	(39,850.67)		4.330000	ACT/360					8.70	0.00	(370.49)
CNE000000V71	(22,300)	7.347680	1.200082	(26,822.29)	(39,482.71)	(367.96)	(1,750.000000)	1	(9.81)	(11.23)	100.00	0.00	(1.42)	0.00	(370.49)
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(36,600)	CNY	0.969013	(34,555.30)	(35,465.89)		4.330000	ACT/360					362.24	0.00	1,995.00
CNE100000RK8	(36,600)	7.347680	1.014653	(37,136.30)	(37,136.30)	1,670.41	(871.243100)	1	(3.90)	(37.64)	100.00	0.00	(1.55)	0.00	1,995.00
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(8,900)	CNY	8.218921	(69,861.85)	(73,148.40)		4.330000	ACT/360					7,074.27	0.00	11,786.86
CNE100002DN8	(8,900)	7.347680	8.780914	(78,150.13)	(78,150.13)	5,001.74	(1,725.000000)	1	(24.08)	(289.15)	100.00	0.00	(66.15)	0.00	11,786.86
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(83,800)	CNY	1.218072	(121,909.23)	(102,074.40)		4.330000	ACT/360					863.98	0.00	907.52
CNE000001FD7	(101,600)	7.347680	1.222697	(124,363.48)	(102,462.00)	387.60	(1,610.605300)	1	(39.58)	(344.06)	100.00	0.00	(106.69)	0.00	907.52
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(62,600)	CNY	2.663426	(160,616.51)	(166,730.45)		4.330000	ACT/360					4,464.93	0.00	8,425.81
CNE100001ZF9	(62,600)	7.347680	2.733964	(171,146.15)	(171,146.15)	4,415.70	(1,475.000000)	1	(45.22)	(454.81)	100.00	0.00	(47.32)	0.00	8,425.81
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603185.SH	(9,900)	CNY	2.127202	0.00	(21,059.30)		4.330000	ACT/360					0.00	0.00	(838.24)
CNE100003JF9	0	7.347680	2.042532	0.00	(20,221.06)	(838.24)	(1,825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(838.24)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(1,113,700)	CNY	1.030257	(1,161,540.29)	(1,147,397.41)		4.330000	ACT/360					27,773.26	0.00	43,567.30
CNE000000FH0	(1,169,600)	7.347680	1.044635	(1,223,128.93)	(1,163,410.29)	16,012.88	(525.000000)	1	(22.28)	(218.84)	100.00	0.00	(53.05)	0.00	43,567.30
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	5.472476	(67,523.10)	(68,712.40)		4.330000	ACT/360					0.00	0.00	533.06
CNE100003N19	(12,556)	7.347680	5.526644	(69,392.55)	(69,392.55)	680.14	(1,469.289500)	1	(19.21)	(147.08)	100.00	0.00	0.00	0.00	533.06
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	3.097576	(145,571.89)	(147,444.64)		4.330000	ACT/360					0.00	0.00	14,107.25
CNE100003QF4	(47,600)	7.347680	3.404482	(162,053.34)	(162,053.34)	14,608.71	(1,821.848700)	1	(54.18)	(501.45)	100.00	0.00	0.00	0.00	14,107.25

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Fund: ALL
Business Date: Jan 14, 2025
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Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(13,070)	CNY	4.061146	(65,673.48)	(53,079.18)		4.330000	ACT/360					225.55	0.00	(1,569.95)
CNE100000K31	(16,070)	7.347680	3.934243	(63,268.65)	(51,420.56)	(1,658.61)	(1,316.723700)	1	(16.41)	(136.88)	100.00	0.00	(31.13)	0.00	(1,569.95)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	(6,700)	CNY	1.008482	(24,925.02)	(6,756.83)		4.330000	ACT/360					325.15	0.00	190.05
CNE000000YL3	(25,200)	7.347680	0.000000	(24,925.02)	(6,670.51)	(86.31)	(1,750.000000)	1	(9.12)	(48.78)	100.00	0.00	(57.47)	0.00	190.05
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(105,764)	CNY	0.696819	(71,941.94)	(73,698.32)		4.330000	ACT/360					0.00	0.00	14.63
CNE000000016	(105,764)	7.347680	0.697374	(73,757.06)	(73,757.06)	58.74	(1,125.274100)	1	(13.62)	(44.10)	100.00	0.00	0.00	0.00	17.51
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(115,600)	CNY	2.853962	(305,301.61)	(329,918.01)		4.330000	ACT/360					0.00	0.00	(4,100.63)
CNE1000031H0	(115,500)	7.347680	2.822764	(326,035.74)	(326,311.46)	(3,606.55)	(1,117.034600)	1	(55.52)	(494.08)	100.00	0.00	0.00	0.00	(4,100.28)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	(6,300)	CNY	1.114638	(7,819.70)	(7,022.22)		4.330000	ACT/360					(40.46)	0.00	348.12
CNE000000800	(6,500)	7.347680	1.203031	(7,819.70)	(7,579.10)	556.88	(125.000000)	1	0.67	(168.29)	100.00	0.00	(169.21)	0.00	348.12
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(277,452)	CNY	1.646778	(437,467.17)	(456,901.93)		4.330000	ACT/360					(1,199.90)	0.00	(32,177.17)
CNE100002RH0	(277,452)	7.347680	1.537432	(426,563.65)	(426,563.65)	(30,338.28)	(1,007.342100)	1	(71.10)	(638.98)	100.00	0.00	(50.97)	0.00	(32,177.17)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600581.SH	(82,100)	CNY	0.398765	(27,560.73)	(32,738.63)		4.330000	ACT/360					0.00	0.00	1,128.28
CNE000001C85	(70,100)	7.347680	0.413582	(29,274.68)	(33,955.10)	1,216.47	(1,763.694700)	1	(9.98)	(88.19)	100.00	0.00	0.00	0.00	1,128.28
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600509.SH	(19,700)	CNY	0.826111	0.00	(16,274.39)		4.323414	ACT/360					0.00	0.00	(475.25)
CNE0000019W6	0	7.347680	0.801987	0.00	(15,799.14)	(475.25)	(1,525.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(475.25)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(46,109)	CNY	0.491312	(22,582.02)	(22,653.88)		4.330000	ACT/360					0.00	0.00	1,446.49
CNE000000QG9	(46,109)	7.347680	0.524397	(24,179.42)	(24,179.42)	1,525.54	(1,825.000000)	1	(8.54)	(79.04)	100.00	0.00	0.00	0.00	1,446.49
YAGEO CORP CMN															
2327.TW	(8,000)	TWD	15.837036	(130,093.14)	(126,696.29)		4.330000	ACT/360					0.00	0.00	11,632.34
TW0002327004	(8,000)	33.087000	17.285650	(138,285.20)	(138,285.20)	11,588.92	(250.000000)	1	7.60	43.42	100.00	0.00	0.00	0.00	11,632.34
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(33,200)	CNY	2.297324	(69,466.51)	(76,271.15)		4.330000	ACT/360					127.11	0.00	179.73
CNE100002Z65	(32,400)	7.347680	2.305194	(74,731.44)	(76,532.44)	261.29	(1,604.706700)	1	(21.98)	(208.67)	100.00	0.00	(2.80)	0.00	179.73
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(51,035)	CNY	5.174422	(257,310.67)	(264,076.65)		4.330000	ACT/360					0.00	0.00	(7,200.16)
CNE100000L55	(50,735)	7.347680	5.045450	(255,989.55)	(257,494.52)	(6,582.13)	(1,408.682300)	1	(69.90)	(618.03)	100.00	0.00	0.00	0.00	(7,200.16)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605198.SH	0	CNY	3.892385	(2,615.91)	0.00		4.330000	ACT/360					(1,059.18)	0.00	(1,060.50)
CNE1000044H3	(700)	7.347680	0.000000	(2,615.91)	0.00	0.00	(2,250.000000)	1	(1.32)	(1.32)	100.00	0.00	(27.21)	0.00	(1,060.50)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002254.ZK	(300,685)	CNY	1.227598	(357,517.47)	(369,120.42)		4.330000	ACT/360					10,916.01	0.00	14,668.16
CNE100000C56	(300,685)	7.347680	1.243592	(373,929.48)	(373,929.48)	4,809.06	(1,873.235600)	1	(141.06)	(1,056.91)	100.00	0.00	(164.56)	0.00	14,669.02
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601933.SH	0	CNY	0.808418	0.00	0.00		0.000000	ACT/360					369.10	0.00	348.42
CNE100000XX9	0	7.347680	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	1.396359	(226,698.93)	(229,701.08)		4.330000	ACT/360					0.00	0.00	9,439.42
CNE0000017Y6	(164,500)	7.347680	1.457350	(239,734.15)	(239,734.15)	10,033.07	(1,525.000000)	1	(67.20)	(593.65)	100.00	0.00	0.00	0.00	9,439.42
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002489.ZK	(133,500)	CNY	0.423263	(55,102.57)	(56,505.59)		4.330000	ACT/360					528.48	0.00	2,928.47
CNE100000VP9	(132,800)	7.347680	0.442326	(58,758.69)	(59,050.52)	2,544.93	(1,405.572200)	1	(14.45)	(144.94)	100.00	0.00	(9.03)	0.00	2,928.47
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600177.SH	(167,500)	CNY	1.118720	(186,398.52)	(187,385.68)		4.330000	ACT/360					0.00	0.00	15,446.12
CNE000000XR2	(167,500)	7.347680	1.214669	(203,457.03)	(203,457.03)	16,071.36	(1,747.134300)	1	(65.99)	(625.24)	100.00	0.00	0.00	0.00	15,446.12
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000538.ZK	(39,000)	CNY	7.811990	(303,483.38)	(304,667.60)		4.330000	ACT/360					0.00	0.00	14,342.74
CNE0000008X7	(39,000)	7.347680	8.186871	(319,287.97)	(319,287.97)	14,620.37	(809.487100)	1	(29.84)	(277.63)	100.00	0.00	0.00	0.00	14,342.74
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
000878.ZK	(3,700)	CNY	1.728437	(6,135.92)	(6,395.22)		4.330000	ACT/360					0.00	0.00	(245.78)
CNE000000W13	(3,700)	7.347680	1.664687	(6,159.34)	(6,159.34)	(235.87)	(1,075.000000)	1	(1.09)	(9.91)	100.00	0.00	0.00	0.00	(245.78)
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
000948.ZK	(16,200)	CNY	2.183002	(31,956.36)	(35,364.63)		4.330000	ACT/360					0.00	0.00	1,068.61
CNE0000010M6	(15,000)	7.347680	2.253462	(33,980.20)	(36,506.08)	1,141.45	(1,496.833300)	1	(9.20)	(72.84)	100.00	0.00	0.00	0.00	1,068.61
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002059.ZK	(333,251)	CNY	0.699541	(304,346.26)	(233,122.58)		4.330000	ACT/360					5,217.84	0.00	11,979.90
CNE000001NB5	(441,251)	7.347680	0.722847	(320,699.21)	(240,889.59)	7,767.01	(1,897.982600)	1	(121.88)	(1,004.95)	100.00	0.00	(339.52)	0.00	11,979.90
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
601877.SH	(50,500)	CNY	2.904318	(146,196.59)	(146,668.06)		4.330000	ACT/360					0.00	0.00	14,910.59
CNE100000KD8	(50,500)	7.347680	3.196908	(161,443.85)	(161,443.85)	14,775.79	(105.544500)	1	15.13	134.80	100.00	0.00	0.00	0.00	14,910.59
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300401.ZK	0	CNY	1.989744	(44,089.16)	0.00		4.330000	ACT/360					575.85	0.00	395.28
CNE100001XX7	(22,600)	7.347680	0.000000	(45,245.06)	0.00	0.00	(2,072.676900)	1	(19.94)	(180.57)	100.00	0.00	(214.39)	0.00	395.28

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002203.ZK	(21,900)	CNY	1.476657	(32,564.05)	(32,338.78)		4.330000	ACT/360					0.00	0.00	(243.48)
CNE1000008X5	(21,900)	7.347680	1.468038	(32,150.03)	(32,150.03)	(188.75)	(1,100.000000)	1	(6.08)	(54.73)	100.00	0.00	0.00	0.00	(243.48)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(134,900)	CNY	0.336161	(44,595.65)	(45,348.06)		4.330000	ACT/360					0.00	0.00	1,830.44
CNE000001G79	(134,900)	7.347680	0.350963	(47,344.91)	(47,344.91)	1,996.85	(1,903.650800)	1	(17.89)	(166.41)	100.00	0.00	0.00	0.00	1,830.44
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(55,061)	CNY	4.035287	(212,059.73)	(222,186.96)		4.330000	ACT/360					2,516.90	0.00	(271.84)
CNE100001VW3	(55,061)	7.347680	3.995794	(220,012.41)	(220,012.41)	(2,174.54)	(1,502.252500)	1	(62.03)	(614.20)	100.00	0.00	(50.69)	0.00	(271.84)
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(13,400)	CNY	2.319099	(29,295.09)	(31,075.93)		4.330000	ACT/360					603.71	0.00	(389.00)
CNE000001JL2	(13,400)	7.347680	2.253267	(30,193.78)	(30,193.78)	(882.15)	(1,876.679100)	1	(11.64)	(110.56)	100.00	0.00	(8.36)	0.00	(389.00)
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	(18,700)	CNY	3.426932	(65,376.00)	(64,083.63)		4.330000	ACT/360					(42.53)	0.00	(3,082.35)
CNE000000WQ6	(19,100)	7.347680	3.271293	(62,490.73)	(61,173.19)	(2,910.44)	(1,349.738200)	1	(16.99)	(129.38)	100.00	0.00	(3.88)	0.00	(3,082.35)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.342236	(1,420.61)	0.00		4.330000	ACT/360					(145.85)	0.00	(157.48)
CNE100003K12	(600)	7.347680	0.000000	(1,420.61)	0.00	0.00	(2,000.000000)	1	(0.62)	(11.63)	100.00	0.00	(11.53)	0.00	(157.48)
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300068.ZK	(7,800)	CNY	2.259217	(17,826.99)	(17,621.89)		4.330000	ACT/360					0.00	0.00	(167.15)
CNE100000NC4	(7,800)	7.347680	2.242678	(17,492.89)	(17,492.89)	(129.00)	(1,978.846100)	1	(7.70)	(38.15)	100.00	0.00	0.00	0.00	(167.15)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(26,784)	CNY	3.926409	(56,208.13)	(105,164.95)		4.330000	ACT/360					1,433.77	0.00	1,551.73
CNE100003RM8	(14,371)	7.347680	3.933213	(57,251.90)	(105,347.17)	182.22	(525.511400)	1	(1.32)	(64.26)	100.00	0.00	(29.13)	0.00	1,551.73
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002050.ZK	(118,600)	CNY	3.892385	0.00	(461,636.87)		4.330000	ACT/360					0.00	0.00	(32,708.07)
CNE000001M22	0	7.347680	3.616600	0.00	(428,928.80)	(32,708.07)	(875.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(32,708.07)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(489,400)	CNY	2.711060	(1,271,661.85)	(1,326,792.67)		4.330000	ACT/360					0.00	0.00	(71,620.96)
CNE100001B07	(489,400)	7.347680	2.563134	(1,254,397.56)	(1,254,397.56)	(72,395.12)	(149.749600)	1	97.98	774.16	100.00	0.00	0.00	0.00	(71,620.96)
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	0	CNY	0.364741	(1,252.27)	0.00		4.330000	ACT/360					(697.69)	0.00	(757.65)
CNE0000010Q7	(3,500)	7.347680	0.000000	(1,247.14)	0.00	0.00	(1,050.000000)	1	(0.22)	(59.97)	100.00	0.00	(59.97)	0.00	(757.65)
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600576.SH	0	CNY	1.077891	0.00	0.00		0.000000	ACT/360					(67.50)	0.00	(80.87)
CNE000001DJ9	0	7.347680	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(13.37)	100.00	0.00	(13.37)	0.00	(80.87)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	(25,000)	CNY	2.218387	(54,484.97)	(55,459.68)		4.330000	ACT/360					0.00	0.00	1,294.55
CNE1000034X1	(25,000)	7.347680	2.275117	(56,877.93)	(56,877.93)	1,418.24	(1,341.800000)	1	(13.47)	(123.69)	100.00	0.00	0.00	0.00	1,294.55
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	0	CNY	7.983472	(6,462.56)	0.00		4.330000	ACT/360					(129.52)	0.00	(155.05)
CNE1000049C3	(800)	7.347680	0.000000	(6,282.93)	0.00	0.00	(1,915.625000)	1	(2.68)	(25.53)	100.00	0.00	(25.53)	0.00	(155.05)
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600023.SH	(1,107,700)	CNY	0.721316	(791,144.82)	(799,001.86)		4.330000	ACT/360					18.72	0.00	57,328.76
CNE100001SP3	(1,107,700)	7.347680	0.772939	(856,184.53)	(856,184.53)	57,182.67	(393.107300)	1	16.59	127.37	100.00	0.00	0.02	0.00	57,328.76
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(22,300)	CNY	2.950591	(62,616.50)	(65,798.18)		4.330000	ACT/360					0.00	0.00	(1,631.21)
CNE000000F14	(22,300)	7.347680	2.885548	(64,347.72)	(64,347.72)	(1,450.46)	(1,577.242100)	1	(19.69)	(180.74)	100.00	0.00	0.00	0.00	(1,631.21)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	0	CNY	15.562735	(500,213.26)	0.00		4.330000	ACT/360					44,069.02	0.00	43,533.28
CNE100001CY9	(30,260)	7.347680	0.000000	(515,542.17)	0.00	0.00	(1,106.229300)	1	(91.70)	(535.74)	100.00	0.00	(560.57)	0.00	43,533.28
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(95,300)	CNY	2.830826	(235,133.52)	(269,777.67)		4.330000	ACT/360					0.00	0.00	(18,011.01)
CNE100002TK0	(89,600)	7.347680	2.650681	(236,882.59)	(252,609.87)	(17,167.80)	(1,838.113800)	1	(91.56)	(843.20)	100.00	0.00	0.00	0.00	(18,011.01)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(75,900)	CNY	1.197657	(88,387.30)	(90,902.16)		4.330000	ACT/360					333.09	0.00	4,910.18
CNE0000006B7	(75,900)	7.347680	1.260464	(95,669.22)	(95,669.22)	4,767.06	(1,247.760200)	1	(19.13)	(189.96)	100.00	0.00	(6.12)	0.00	4,910.18
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(58,100)	CNY	1.137774	(65,208.53)	(66,104.68)		4.330000	ACT/360					5.12	0.00	3,096.73
CNE000000F30	(58,100)	7.347680	1.192183	(69,265.83)	(69,265.83)	3,161.16	(867.039500)	1	(7.37)	(69.55)	100.00	0.00	(0.05)	0.00	3,096.73
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(73,400)	CNY	0.745814	(19,683.96)	(54,742.72)		4.330000	ACT/360					0.00	0.00	34.51
CNE100001666	(26,500)	7.347680	0.747207	(20,301.94)	(54,845.00)	102.28	(1,800.000000)	1	(7.40)	(67.77)	100.00	0.00	0.00	0.00	34.51
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002758.ZK	(16,300)	CNY	1.181325	0.00	(19,255.60)		4.330000	ACT/360					0.00	0.00	(482.34)
CNE100002029	0	7.347680	1.151734	0.00	(18,773.26)	(482.34)	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(482.34)
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(101,600)	CNY	0.963569	(94,818.30)	(97,898.66)		4.330000	ACT/360					0.00	0.00	1,167.49
CNE000001527	(101,600)	7.347680	0.977189	(99,282.40)	(99,282.40)	1,383.75	(1,450.000000)	1	(26.25)	(216.25)	100.00	0.00	0.00	0.00	1,167.49
TOTAL Short				(65,319,180.80)	(67,851,929.00)								817,469.03	(11,879.50)	2,511,561.06
				(67,992,013.70)	(69,677,833.84)	1,825,904.83			(10,536.13)	(94,356.80)		(37,456.02)	0.00	2,504,827.74	
TOTAL USD				3,349,631.89	4,292,933.81				(20,103.21)	(181,783.45)		(22,319.95)	(24,449.16)	0.00	538,978.99
				3,427,876.80	4,270,636.87	22,296.94									532,422.39

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