

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 15, 2025
Run Date: Jan 16, 2025 01:55 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	(175,576.97)	13,975.84	10,405.46	177,656.79	0.00	(1,468.18)	26,461.13	0.622850	16,481.31	LONG	114,790,510.82	114,790,510.82	USD
HKD	(661,023.14)	(39,633.18)	(103,953.51)	393,497.96	0.00	(2,409.02)	(411,111.87)	0.128422	(52,795.66)	SHORT	(117,474,754.38)	117,474,754.38	USD
JPY	7,153,169.77	(2,266,337.99)	(850,850.24)	47,790,323.74	0.00	(105,110.68)	51,826,305.27	0.006391	331,247.40				
NZD	115,960.41	0.00	2,073.64	1,168.35	0.00	22.76	119,202.40	0.561730	66,959.56				
SGD	(93,536.90)	0.00	(2,459.12)	38,276.87	0.00	(1,012.81)	(57,719.15)	0.731395	(42,215.51)				
USD	(132,426.49)	(25,956.82)	(201,904.14)	863,928.60	0.00	(32,077.15)	503,641.16	1.000000	503,641.16				
GRAND TOTAL									823,318.27		(2,684,243.56)	232,265,265.20	

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	29.190000	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	6.860000	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	0	0.00	(21.66)	100.00	0.00	(21.66)	0.00	(408.14)
ASX LIMITED CMN ORDINARY FULLY PAID															
ASX.AX	0	AUD	64.440000	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	26,686	AUD	39.780000	2,031,402.49	1,061,569.08	4.336231	ACT/365						28,893.27	0.00	52,172.28
AU000000BHP4	51,311	1.000000	38.826081	1,996,584.67	1,036,112.80	25.45628	25.000000	1	(251.11)	(2,177.26)	100.00	0.00	(1,363.53)	0.00	52,172.28
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	6,876	AUD	151.270000	0.00	1,040,132.52	4.336231	ACT/365						39,389.93	0.00	32,365.05
AU000000CBA7	0	1.000000	152.142155	0.00	1,046,129.46	(5,996.94)	25.000000	0	0.00	(1,027.95)	100.00	0.00	(1,027.95)	0.00	32,365.05
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	17,514	AUD	33.970000	754,019.20	594,950.58	4.336231	ACT/365						(2,164.92)	0.00	795.65
AU000000CPU5	22,112	1.000000	33.784847	751,154.43	591,707.81	3,242.77	25.000000	1	(94.40)	(282.20)	100.00	0.00	(178.75)	0.00	795.65
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	24,474	AUD	18.840000	822,692.88	461,090.16	4.336231	ACT/365						18,253.99	0.00	48,650.57
AU000000FMG4	45,756	1.000000	17.569750	811,995.89	430,002.07	31,088.09	25.000000	1	(102.10)	(691.51)	100.00	0.00	(445.42)	0.00	48,650.57

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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	36.540000	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	7,122.15
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	0	AUD	224.200000	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	3.730000	170,573.65	105,062.91		4.336231	ACT/365					(336.73)	0.00	(3,001.19)
AU000000MPL3	45,245	1.000000	3.812264	172,435.16	107,380.04	(2,317.13)	25.000000	1	(21.65)	(347.33)	100.00	0.00	(225.80)	0.00	(3,001.19)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	183,112	AUD	1.890000	341,141.28	346,081.68		4.336231	ACT/365					1,638.44	0.00	16,927.19
AU000000MGR9	186,416	1.000000	1.875411	349,605.25	343,410.25	2,671.43	25.000000	1	(43.87)	(815.22)	100.00	13,432.55	(261.21)	0.00	16,850.98
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	47,767	AUD	26.580000	1,256,453.28	1,269,646.86		4.336231	ACT/365					0.00	0.00	(102,871.90)
AU000000NWL7	45,923	1.000000	28.689742	1,320,790.63	1,370,422.92	(100,776.06)	25.000000	1	(165.52)	(2,095.85)	100.00	0.00	0.00	0.00	(102,871.90)
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	9,660	AUD	4.940000	187,572.56	47,720.40		4.336231	ACT/365					(4,177.38)	0.00	(3,460.78)
AU000000NHC7	38,437	1.000000	4.842627	191,049.15	46,779.77	940.63	25.000000	1	(23.98)	(224.03)	100.00	0.00	(208.55)	0.00	(3,460.78)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
PME.AX	1,331	AUD	253.690000	288,301.35	337,661.39		4.336231	ACT/365					5,010.37	0.00	3,843.77
AU000000PME8	1,135	1.000000	254.246925	288,397.53	338,402.66	(741.27)	25.000000	1	(36.24)	(425.34)	100.00	0.00	(113.23)	0.00	3,843.77
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	8.860000	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	233.140000	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	119.490000	0.00	0.00		0.000000	ACT/365					8,757.81	0.00	8,557.30
AU000000RIO1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(200.51)	100.00	0.00	(200.51)	0.00	8,557.30
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
STO.AX	0	AUD	7.140000	557,182.72	0.00		4.336231	ACT/365					43,779.20	0.00	42,716.91
AU000000STO6	78,256	1.000000	0.000000	523,047.75	0.00	0.00	25.000000	1	(65.95)	(1,062.29)	100.00	0.00	(1,085.46)	0.00	42,716.91
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
SUN.AX	0	AUD	19.310000	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	53,566	AUD	28.490000	1,477,571.36	1,526,095.34		4.336231	ACT/365					0.00	0.00	(135,965.45)
AU000000TNE8	50,326	1.000000	30.985969	1,565,949.35	1,659,794.39	(133,699.05)	25.000000	1	(196.16)	(2,266.40)	100.00	0.00	0.00	0.00	(135,965.45)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.490000	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	33.320000	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	27,073	AUD	31.860000	0.00	862,545.78		4.336231	ACT/365					1,783.52	0.00	1,569.66
AU000000WBC1	0	1.000000	31.866659	0.00	862,726.07	(180.29)	25.000000	0	0.00	(33.57)	100.00	0.00	(33.57)	0.00	1,569.66
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	309	AUD	115.000000	0.00	35,535.00		4.336746	ACT/365					0.00	0.00	(279.23)
AU000000WTC3	0	1.000000	115.903644	0.00	35,814.23	(279.23)	25.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(279.23)
TOTAL Long				7,886,910.77	7,688,091.70	(180,590.76)			(1,000.98)	(13,272.64)		13,975.84	186,740.97	0.00	6,853.41
				7,971,009.81	7,868,682.46								(6,767.17)	0.00	6,774.12
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(80,871)	AUD	11.410000	(940,884.48)	(922,738.11)		4.336231	ACT/365					(214.29)	0.00	(8,374.30)
AU000000AGL7	(81,674)	1.000000	11.295450	(922,493.66)	(913,474.35)	(9,263.76)	(25.000000)	1	103.15	1,103.75	100.00	0.00	18.58	0.00	(8,374.30)
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(31,330)	AUD	29.840000	(902,270.65)	(934,887.20)		4.336231	ACT/365					(438.51)	0.00	(46,249.00)
AU00000088338	(31,145)	1.000000	28.339990	(882,320.33)	(887,891.87)	(46,995.33)	(25.000000)	1	98.64	1,184.84	100.00	0.00	10.22	0.00	(46,249.00)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(38,092)	AUD	33.980000	(1,221,692.40)	(1,294,366.16)		4.336231	ACT/365					0.00	0.00	(4,039.11)
AU000000ANN9	(36,252)	1.000000	33.835238	(1,226,266.18)	(1,288,851.87)	(5,514.29)	(25.000000)	1	137.31	1,475.18	100.00	0.00	0.00	0.00	(4,039.11)
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(21,990)	AUD	2.560000	(60,252.60)	(56,294.40)		4.336231	ACT/365					0.00	0.00	4,774.51
AU000000APX3	(21,990)	1.000000	2.778104	(61,090.50)	(61,090.50)	4,796.10	(538.810800)	1	(1.64)	(21.59)	100.00	0.00	0.00	0.00	4,774.51
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	(5,381)	AUD	70.830000	(299,088.72)	(381,136.23)		4.336231	ACT/365					(1,598.64)	0.00	(2,648.58)
AU000000ALL7	(4,228)	1.000000	70.602259	(298,370.52)	(379,910.75)	(1,225.48)	(25.000000)	1	33.40	175.54	100.00	0.00	31.96	0.00	(2,648.58)
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID															
AZJ.AX	0	AUD	3.280000	0.00	0.00		0.000000	ACT/365					(139.45)	0.00	(139.45)
AU000000AZJ1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	1.66	0.00	(139.45)

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Business Date: Jan 15, 2025
Run Date: Jan 16, 2025 01:55 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
BGL.AX	(19,375)	AUD	1.080000	(20,274.40)	(20,925.00)		4.336231	ACT/365					217.52	0.00	1,093.17
AU0000019374	(19,037)	1.000000	1.123529	(21,408.71)	(21,768.37)	843.37	(25.000000)	1	2.40	32.28	100.00	0.00	1.40	0.00	1,093.17
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
BXB.AX	(5,937)	AUD	18.780000	(159,542.00)	(111,496.86)		4.336231	ACT/365					1,389.05	0.00	5,031.79
AU000000BXB1	(8,275)	1.000000	19.387663	(160,454.94)	(115,104.55)	3,607.69	(25.000000)	1	17.97	35.04	100.00	0.00	15.24	0.00	5,031.79
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
BRG.AX	(7,000)	AUD	35.250000	(834,039.18)	(246,750.00)		4.336231	ACT/365					(1,329.35)	0.00	1,057.87
AU000000BRG2	(23,946)	1.000000	35.406489	(847,394.90)	(247,845.42)	1,095.42	(25.000000)	1	94.96	1,291.79	100.00	0.00	968.39	0.00	1,057.87
CAR GROUP LTD CMN ORDINARY FULLY PAID															
CAR.AX	(2,793)	AUD	37.810000	(47,512.50)	(105,603.33)		4.336231	ACT/365					0.00	0.00	609.52
AU000000CAR3	(1,267)	1.000000	38.016574	(48,409.57)	(106,180.29)	576.96	(25.000000)	1	5.43	32.55	100.00	0.00	0.00	0.00	609.52
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	3.800000	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	306.950000	(174,996.96)	(203,200.90)		4.336231	ACT/365					(2,411.66)	0.00	(7,081.94)
AU000000COH5	(579)	1.000000	299.714722	(173,481.94)	(198,411.15)	(4,789.75)	(25.000000)	1	19.41	119.47	100.00	0.00	34.25	0.00	(7,081.94)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	151.270000	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	0	AUD	276.330000	(134,400.00)	0.00		4.336231	ACT/365					(5,898.18)	0.00	(5,366.56)
AU000000CSL8	(480)	1.000000	0.000000	(137,057.76)	0.00	0.00	(25.000000)	1	15.36	531.62	100.00	0.00	546.98	0.00	(5,366.56)
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
DEG.AX	(27,039)	AUD	1.990000	(52,590.86)	(53,807.61)		4.336231	ACT/365					(141.21)	0.00	(6,133.87)
AU000000DEG6	(27,039)	1.000000	1.765751	(47,744.15)	(47,744.15)	(6,063.46)	(25.000000)	1	5.31	70.80	100.00	0.00	1.94	0.00	(6,133.87)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	(363)	AUD	29.470000	(10,436.25)	(11,287.01)		4.336231	ACT/365					(12.84)	0.00	(42.08)
AU000000DMP0	(363)	1.000000	29.359837	(10,664.08)	(11,244.82)	(42.19)	(25.000000)	1	1.20	12.95	100.00	0.00	1.42	0.00	(42.08)
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	(262,512)	AUD	0.680000	(192,599.80)	(178,508.16)		4.336231	ACT/365					0.00	0.00	20,980.28
AU000000DRO2	(260,270)	1.000000	0.762480	(198,550.01)	(200,160.22)	21,652.06	(1,403.107700)	1	(50.45)	(671.78)	100.00	0.00	0.00	0.00	20,980.28
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
EDV.AX	(38,632)	AUD	4.140000	(157,709.48)	(159,936.48)		4.336231	ACT/365					1,593.58	0.00	3,364.08
AU0000154833	(38,279)	1.000000	4.178942	(159,971.87)	(161,440.87)	1,504.39	(25.000000)	1	17.92	266.11	100.00	0.00	108.82	0.00	3,364.08

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	(126,369)	AUD	2.740000	(344,168.00)	(346,251.06)		4.336231	ACT/365					0.00	0.00	(31,978.87)
AU000000GMD9	(125,152)	1.000000	2.483525	(310,492.66)	(313,840.62)	(32,410.44)	(25.000000)	1	34.53	431.58	100.00	0.00	0.00	0.00	(31,978.87)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
TLC.AX	(8,643)	AUD	4.850000	(42,578.46)	(41,918.55)		4.336231	ACT/365					3,405.21	0.00	5,133.04
AU0000219529	(8,761)	1.000000	5.036220	(44,122.32)	(43,528.05)	1,609.50	(25.000000)	1	4.95	118.33	100.00	0.00	84.22	0.00	5,133.04
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
LYC.AX	(10,857)	AUD	7.070000	(77,084.70)	(76,758.99)		4.336231	ACT/365					(275.12)	0.00	(6,849.51)
AU000000LYC6	(10,857)	1.000000	6.455162	(70,083.69)	(70,083.69)	(6,675.30)	(25.000000)	1	7.80	100.91	100.00	0.00	2.46	0.00	(6,849.51)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(5,986)	AUD	36.750000	(236,860.16)	(219,985.50)		4.336231	ACT/365					(3,601.56)	0.00	(17,362.69)
AU000000MIN4	(6,752)	1.000000	34.381863	(232,045.33)	(205,809.83)	(14,175.67)	(25.000000)	1	25.94	414.54	100.00	0.00	158.08	0.00	(17,362.69)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(26,612)	AUD	15.000000	(393,591.48)	(399,180.00)		4.336231	ACT/365					0.00	0.00	6,830.26
AU000000NXT8	(26,612)	1.000000	15.243364	(405,656.41)	(405,656.41)	6,476.41	(25.000000)	1	45.50	353.85	100.00	0.00	0.00	0.00	6,830.26
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	(7,967)	AUD	17.280000	(87,071.42)	(137,669.76)		4.336231	ACT/365					0.00	0.00	(4,120.80)
AU000000NST8	(5,189)	1.000000	16.760347	(86,086.83)	(133,529.68)	(4,140.08)	(25.000000)	1	9.63	19.28	100.00	0.00	0.00	0.00	(4,120.80)
ORICA LIMITED CMN ORDINARY FULLY PAID															
ORI.AX	(1,915)	AUD	16.770000	0.00	(32,114.55)		4.336231	ACT/365					0.00	0.00	247.79
AU000000ORI1	0	1.000000	16.899396	0.00	(32,362.34)	247.79	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	247.79
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
ORG.AX	(111,041)	AUD	11.190000	(911,738.82)	(1,242,548.79)		4.336231	ACT/365					(1,928.48)	0.00	(18,491.65)
AU000000ORG5	(81,478)	1.000000	11.031529	(892,666.83)	(1,224,951.96)	(17,596.83)	(25.000000)	1	99.80	1,033.66	100.00	0.00	105.68	0.00	(18,491.65)
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	0	AUD	2.380000	0.00	0.00		0.000000	ACT/365					14,730.27	0.00	15,756.32
AU000000ORA8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	1,026.05	100.00	0.00	1,026.05	0.00	15,756.32
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
PDN.AX	0	AUD	8.350000	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	(13,039)	AUD	2.290000	(81,901.60)	(29,859.31)		4.336231	ACT/365					(1,312.88)	0.00	(1,870.41)
AU000000PLS0	(37,228)	1.000000	2.239413	(82,474.21)	(29,199.70)	(659.61)	(50.000000)	1	8.68	102.07	100.00	0.00	82.32	0.00	(1,870.41)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(15,536)	AUD	34.630000	(465,250.90)	(538,011.68)		4.336231	ACT/365					(84.57)	0.00	(5,042.98)
AU000000RHC8	(13,855)	1.000000	34.294586	(475,237.34)	(532,800.69)	(5,210.99)	(25.000000)	1	53.27	252.59	100.00	0.00	0.70	0.00	(5,042.98)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	119.490000	0.00	0.00		0.000000	ACT/365					510.91	0.00	518.57
AU000000RIO1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	7.66	100.00	0.00	7.66	0.00	518.57
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SFR.AX	(39,367)	AUD	9.420000	(373,136.94)	(370,837.14)		4.336231	ACT/365					(69.94)	0.00	(5,034.67)
AU000000SFR8	(39,402)	1.000000	9.280054	(365,652.68)	(365,327.88)	(5,509.26)	(25.000000)	1	40.88	544.53	100.00	0.00	13.08	0.00	(5,034.67)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SCG.AX	(12,583)	AUD	3.590000	0.00	(45,172.97)		4.336231	ACT/365					0.00	0.00	(156.34)
AU000000SCG8	0	1.000000	3.577575	0.00	(45,016.63)	(156.34)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(156.34)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(50,342)	AUD	2.860000	(148,231.60)	(143,978.12)		4.336231	ACT/365					0.00	0.00	(7,878.68)
AU000000SIG5	(50,248)	1.000000	2.700345	(135,663.71)	(135,940.79)	(8,037.33)	(25.000000)	1	15.10	158.65	100.00	0.00	0.00	0.00	(7,878.68)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(32,653)	AUD	27.880000	(902,202.39)	(910,365.64)		4.336231	ACT/365					(3,886.72)	0.00	(12,986.33)
AU000000SHL7	(32,653)	1.000000	27.574475	(900,389.34)	(900,389.34)	(9,976.30)	(25.000000)	1	100.79	876.69	100.00	0.00	83.29	0.00	(12,986.33)
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	25.110000	(818,241.30)	(857,606.94)		4.336231	ACT/365					(127.28)	0.00	(16,553.22)
AU000000TLX2	(34,065)	1.000000	24.593466	(837,742.26)	(839,965.24)	(17,641.70)	(25.000000)	1	93.92	1,215.76	100.00	0.00	26.17	0.00	(16,553.22)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(201,172)	AUD	10.640000	(2,105,312.30)	(2,140,470.08)		4.336231	ACT/365					4,078.38	0.00	143,075.23
AU000000TWE9	(199,745)	1.000000	11.314431	(2,260,947.36)	(2,276,146.66)	135,676.58	(25.000000)	1	254.18	3,320.27	100.00	0.00	103.94	0.00	143,075.23
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID															
VNT.AX	(21,838)	AUD	3.640000	(26,114.82)	(79,490.32)		4.336231	ACT/365					0.00	0.00	(46.79)
AU0000184459	(7,244)	1.000000	3.637724	(26,114.82)	(79,440.61)	(49.71)	(25.000000)	1	2.92	2.92	100.00	0.00	0.00	0.00	(46.79)
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
VEA.AX	(508,237)	AUD	2.740000	(1,352,400.39)	(1,392,569.38)		4.336231	ACT/365					(339.01)	0.00	(53,655.14)
AU00000016875	(506,517)	1.000000	2.631302	(1,332,647.61)	(1,337,324.98)	(55,244.40)	(25.000000)	1	149.06	1,928.27	100.00	0.00	7.16	0.00	(53,655.14)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	0	AUD	4.580000	0.00	0.00		0.000000	ACT/365					611.72	0.00	667.60
AU000000WEB7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	55.89	100.00	0.00	55.89	0.00	667.60
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID															
WHC.AX	(2,063)	AUD	6.270000	(12,481.15)	(12,935.01)		4.336231	ACT/365					0.00	0.00	(565.50)
AU000000WHC8	(2,063)	1.000000	5.994541	(12,366.74)	(12,366.74)	(568.27)	(25.000000)	1	1.38	2.77	100.00	0.00	0.00	0.00	(565.50)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	115.000000	(23,840.94)	0.00		4.336231	ACT/365					2,326.51	0.00	2,470.25
AU000000WTC3	(197)	1.000000	0.000000	(24,921.20)	0.00	0.00	(25.000000)	1	2.80	143.74	100.00	0.00	143.74	0.00	2,470.25
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID															
WDS.AX	0	AUD	25.780000	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	(73,839)	AUD	30.030000	(2,567,590.20)	(2,217,385.17)		4.336231	ACT/365					12,174.68	0.00	52,932.76
AU000000WOW2	(85,302)	1.000000	30.523372	(2,603,322.11)	(2,253,815.24)	36,430.07	(25.000000)	1	291.69	4,328.00	100.00	0.00	1,344.59	0.00	52,932.76
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(50,954)	AUD	14.050000	(416,019.84)	(715,903.70)		4.336231	ACT/365					(12.27)	0.00	(8,044.78)
AU000000WOR2	(30,234)	1.000000	13.885741	(415,111.70)	(707,534.07)	(8,369.63)	(25.000000)	1	46.47	337.12	100.00	0.00	0.65	0.00	(8,044.78)
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(255,341)	AUD	2.810000	(749,070.84)	(717,508.21)		4.336231	ACT/365					0.00	0.00	51,765.52
AU0000218307	(254,786)	1.000000	3.009003	(766,700.99)	(768,321.77)	50,813.56	(25.000000)	1	85.95	951.96	100.00	0.00	0.00	0.00	51,765.52
TOTAL Short				(17,343,178.53)	(17,349,458.32)	5,013.80			1,875.63	23,678.10		0.00	(9,084.18)	0.00	19,607.72
				(17,476,125.28)	(17,354,472.12)								5,298.99	0.00	19,607.72
TOTAL AUD				(9,456,267.76)	(9,661,366.62)	(175,576.97)			874.65	10,405.46		13,975.84	(1,468.18)	0.00	26,461.13
				(9,505,115.47)	(9,485,789.65)								(1,468.18)	0.00	26,381.83
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	0	HKD	53.100000	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	24.550000	4,132,050.00	4,148,950.00		2.964960	ACT/365					0.00	0.00	(73,671.46)
HK2388011192	169,000	1.000000	24.950000	4,216,550.00	4,216,550.00	(67,600.00)	30.000000	1	(376.48)	(6,071.46)	100.00	0.00	0.00	0.00	(73,671.46)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	534,000	HKD	3.670000	1,918,880.00	1,959,780.00		2.964960	ACT/365					(428.84)	31,920.00	(83,636.38)
KYG126521064	536,000	1.000000	3.880000	2,079,680.00	2,071,920.00	(112,140.00)	30.000000	1	(184.71)	(2,987.53)	100.00	31,920.00	(11.91)	0.00	(83,705.09)
CHINA CINDA ASSET MANAGEMENT C'O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.130000	116,600.00	124,300.00		2.964960	ACT/365					0.00	0.00	(15,599.87)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(15,400.00)	30.000000	1	(12.31)	(199.87)	90.00	0.00	0.00	0.00	(15,599.87)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	1,396,000	HKD	6.030000	8,208,480.00	8,417,880.00		2.964960	ACT/365					0.00	0.00	(2,155.73)
CNE1000002H1	1,396,000	1.000000	6.026039	8,412,350.72	8,412,350.72	5,529.28	30.000000	1	(750.82)	(7,685.01)	90.00	0.00	0.00	0.00	(2,155.73)
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.230000	1,287,780.00	1,328,420.00		2.964960	ACT/365					0.00	0.00	(57,867.51)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(55,880.00)	30.000000	1	(123.03)	(1,987.51)	100.00	0.00	0.00	0.00	(57,867.51)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	6.710000	119,140.00	124,135.00		2.964960	ACT/365					0.00	0.00	(5,705.19)
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	(7,030.00)	30.000000	1	(11.63)	(188.22)	90.00	1,513.04	0.00	0.00	(5,708.44)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	12.240000	4,696.00	4,896.00		2.964960	ACT/365					0.00	0.00	(239.36)
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	(232.00)	30.000000	1	(0.46)	(7.36)	90.00	0.00	0.00	0.00	(239.36)
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	13.220000	2,678,000.00	2,723,320.00		2.964960	ACT/365					0.00	0.00	(305,101.11)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(300,760.00)	30.000000	1	(267.66)	(4,341.11)	90.00	0.00	0.00	0.00	(305,101.11)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	24.700000	4,840.00	4,940.00		2.964960	ACT/365					0.00	0.00	(107.25)
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	(100.00)	30.000000	1	(0.45)	(7.25)	100.00	0.00	0.00	0.00	(107.25)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	5.690000	5,580.00	5,690.00		2.964960	ACT/365					0.00	0.00	(759.23)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(750.00)	30.000000	1	(0.57)	(9.23)	90.00	0.00	0.00	0.00	(759.23)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	129,000	HKD	14.880000	742,840.00	1,919,520.00		2.964960	ACT/365					0.00	0.00	(96,551.31)
KYG210961051	49,000	1.000000	15.622306	818,630.10	2,015,277.47	(95,757.47)	30.000000	1	(72.60)	(793.84)	100.00	0.00	0.00	0.00	(96,551.31)
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	12.920000	6,512,560.00	6,563,360.00		2.964960	ACT/365					0.00	0.00	(477,461.71)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(467,360.00)	30.000000	1	(624.65)	(10,101.71)	100.00	0.00	0.00	0.00	(477,461.71)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	22.350000	4,370.00	4,470.00		2.964960	ACT/365					0.00	0.00	(577.22)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(570.00)	30.000000	1	(0.45)	(7.22)	90.00	0.00	0.00	0.00	(577.22)
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H															
0788.HK	1,678,000	HKD	1.100000	1,812,240.00	1,845,800.00		2.964960	ACT/365					0.00	0.00	(38,414.37)
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	(35,838.45)	30.000000	1	(167.74)	(2,575.92)	90.00	0.00	0.00	0.00	(38,414.37)
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	4.840000	4,347.00	4,356.00		2.964960	ACT/365					0.00	0.00	(411.83)
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	(405.00)	30.000000	1	(0.42)	(6.83)	90.00	0.00	0.00	0.00	(411.83)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	20.700000	758,160.00	807,300.00		2.964960	ACT/365					0.00	0.00	(26,544.11)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(25,350.00)	30.000000	1	(73.87)	(1,194.11)	90.00	0.00	0.00	0.00	(26,544.11)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	54.150000	162,150.00	162,450.00		2.964960	ACT/365					0.00	0.00	(11,049.18)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(10,800.00)	30.000000	1	(15.41)	(249.18)	100.00	0.00	0.00	0.00	(11,049.18)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.860000	4,700.00	4,860.00		2.964960	ACT/365					0.00	0.00	(157.20)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(150.00)	30.000000	1	(0.45)	(7.20)	90.00	0.00	0.00	0.00	(157.20)
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	285,000	HKD	13.600000	3,870,300.00	3,876,000.00		2.964960	ACT/365					0.00	0.00	(300,107.20)
KYG3777B1032	285,000	1.000000	14.633943	4,170,673.65	4,170,673.65	(294,673.65)	30.000000	1	(370.60)	(5,433.55)	100.00	0.00	0.00	0.00	(300,107.20)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	10.480000	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	519,200.00	531,520.00		2.964960	ACT/365					0.00	0.00	(16,765.48)
HK0101000591	88,000	1.000000	6.221791	547,517.59	547,517.59	(15,997.59)	30.000000	1	(48.74)	(767.89)	100.00	0.00	0.00	0.00	(16,765.48)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	600	HKD	282.400000	110,160.00	169,440.00		2.964960	ACT/365					(32,730.39)	0.00	(33,899.08)
HK0388045442	400	1.000000	283.340134	113,496.07	170,004.08	(564.08)	30.000000	1	(10.12)	(604.61)	100.00	0.00	(533.49)	0.00	(33,899.08)
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	6.290000	8,722.00	8,806.00		2.964960	ACT/365					0.00	0.00	211.65
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	224.00	30.000000	1	(0.77)	(12.35)	100.00	0.00	0.00	0.00	211.65
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	11.980000	1,176.00	1,198.00		2.964960	ACT/365					0.00	0.00	(83.84)
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	(82.00)	30.000000	1	(0.11)	(1.84)	100.00	0.00	0.00	0.00	(83.84)
JD.COM, INC. CMN															
9618.HK	150	HKD	137.100000	19,350.00	20,565.00		2.964960	ACT/365					0.00	0.00	135.64
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	165.00	30.000000	1	(1.82)	(29.36)	100.00	0.00	0.00	0.00	135.64
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	2.760000	2,710.00	2,760.00		2.964960	ACT/365					0.00	0.00	(674.90)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(670.00)	30.000000	1	(0.30)	(4.90)	90.00	0.00	0.00	0.00	(674.90)
KINGSOFT CORPORATION LTD CMN															
3888.HK	193,800	HKD	33.750000	6,340,050.00	6,540,750.00		2.964960	ACT/365					0.00	0.00	17,327.58
KYG5264Y1089	193,000	1.000000	33.613159	6,487,870.65	6,514,230.30	26,519.70	30.000000	1	(579.13)	(9,192.13)	100.00	0.00	0.00	0.00	17,327.58

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	10,000	HKD	7.460000	75,200.00	74,600.00		2.964960	ACT/365					0.00	0.00	(8,242.88)
BMG5320C1082	10,000	1.000000	8.274186	82,741.86	82,741.86	(8,141.86)	30.000000	1	(7.34)	(101.01)	100.00	0.00	0.00	0.00	(8,242.88)
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	43.650000	45,300.00	43,650.00		2.964960	ACT/365					0.00	0.00	(3,467.92)
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	(3,400.00)	30.000000	1	(4.19)	(67.92)	100.00	0.00	0.00	0.00	(3,467.92)
MTR CORP LTD CMN															
0066.HK	100,000	HKD	23.950000	386,400.00	2,395,000.00		2.964960	ACT/365					0.00	0.00	(38,733.06)
HK0066009694	16,000	1.000000	24.335734	405,147.65	2,433,573.43	(38,573.43)	30.000000	1	(36.09)	(159.63)	100.00	0.00	0.00	0.00	(38,733.06)
NETEASE, INC. CMN															
9999.HK	300	HKD	154.800000	44,580.00	46,440.00		2.964960	ACT/365					0.00	0.00	4,860.10
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	4,920.00	30.000000	1	(3.74)	(59.90)	100.00	0.00	0.00	0.00	4,860.10
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	22.200000	1,793,320.00	1,860,360.00		2.964960	ACT/365					0.00	0.00	(120,158.59)
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	(117,320.00)	30.000000	1	(175.39)	(2,838.59)	90.00	0.00	0.00	0.00	(120,158.59)
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	108.700000	3,726,400.00	3,695,800.00		2.964960	ACT/365					0.00	0.00	(223,230.32)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(217,600.00)	30.000000	1	(348.52)	(5,630.32)	100.00	0.00	0.00	0.00	(223,230.32)
PEOPLE'S INSURANCE COMPANY (GR'OU)P OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.670000	4,050,420.00	4,117,740.00		2.964960	ACT/365					0.00	70,677.62	(159,957.66)
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	(224,400.00)	30.000000	1	(386.01)	(6,235.28)	90.00	70,677.62	0.00	0.00	(160,109.80)
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	13.100000	1,258.00	1,310.00		2.964960	ACT/365					0.00	0.00	(102.02)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	(100.00)	30.000000	1	(0.12)	(2.02)	90.00	0.00	0.00	0.00	(102.02)
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	11.900000	1,366,480.00	1,380,400.00		2.964960	ACT/365					0.00	0.00	(43,804.01)
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	(41,760.00)	30.000000	1	(126.76)	(2,044.01)	90.00	0.00	0.00	0.00	(43,804.01)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	41.150000	61,425.00	61,725.00		2.964960	ACT/365					0.00	0.00	(7,449.14)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(7,350.00)	30.000000	1	(6.12)	(99.14)	90.00	0.00	0.00	0.00	(7,449.14)
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	51.000000	1,795,500.00	1,785,000.00		2.964960	ACT/365					0.00	0.00	(114,728.65)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(112,000.00)	30.000000	1	(168.85)	(2,728.65)	100.00	0.00	0.00	0.00	(114,728.65)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	291,000	HKD	19.800000	5,785,080.00	5,761,800.00		2.964960	ACT/365					0.00	0.00	(270,569.42)
KYG8187G1055	291,000	1.000000	20.700000	6,023,700.00	6,023,700.00	(261,900.00)	30.000000	1	(536.86)	(8,669.42)	100.00	0.00	0.00	0.00	(270,569.42)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	19,000	HKD	70.850000	1,331,900.00	1,346,150.00		2.964960	ACT/365					0.00	0.00	(72,761.06)
HK0016000132	19,000	1.000000	74.574642	1,416,918.20	1,416,918.20	(70,768.20)	30.000000	1	(126.05)	(1,992.87)	100.00	0.00	0.00	0.00	(72,761.06)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	24,000	HKD	100.100000	4,054,550.00	2,402,400.00		2.964960	ACT/365					(260,112.09)	0.00	(317,877.45)
HK0669013440	41,500	1.000000	102.077242	4,243,603.80	2,449,853.80	(47,453.80)	30.000000	1	(378.04)	(10,311.56)	100.00	0.00	(7,129.11)	0.00	(317,877.45)
TENCENT HOLDINGS LIMITED CMN															
0700.HK	8,000	HKD	380.000000	1,474,535.14	3,040,000.00		2.964960	ACT/365					0.00	0.00	68,007.42
KYG875721634	4,000	1.000000	371.482585	1,474,535.14	2,971,860.68	68,139.32	30.000000	1	(131.90)	(131.90)	100.00	0.00	0.00	0.00	68,007.42
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	11.100000	1,487,840.00	1,509,600.00		2.964960	ACT/365					0.00	0.00	131,294.92
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	133,280.00	30.000000	1	(124.03)	(1,985.08)	100.00	0.00	0.00	0.00	131,294.92
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	156,000	HKD	2.740000	300,300.00	427,440.00		2.964960	ACT/365					0.00	0.00	(20,981.72)
KYG8924B1041	110,000	1.000000	2.872309	321,253.93	448,080.16	(20,640.16)	30.000000	1	(28.56)	(341.55)	100.00	0.00	0.00	0.00	(20,981.72)
WH GROUP LIMITED CMN															
0288.HK	955,000	HKD	5.990000	5,942,100.00	5,720,450.00		2.964960	ACT/365					(4,902.56)	0.00	(33,003.08)
KYG960071028	1,024,500	1.000000	6.010000	6,157,245.00	5,739,550.00	(19,100.00)	30.000000	1	(549.00)	(9,000.51)	100.00	0.00	(780.49)	0.00	(33,003.08)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	34,000	HKD	18.600000	629,680.00	632,400.00		2.964960	ACT/365					0.00	0.00	(43,810.79)
KYG9593A1040	34,000	1.000000	19.860000	675,240.00	675,240.00	(42,840.00)	30.000000	1	(60.03)	(970.79)	100.00	0.00	0.00	0.00	(43,810.79)
WUXI APPTec CO., LTD. CMN CLASS H															
2359.HK	500	HKD	52.250000	26,000.00	26,125.00		2.964960	ACT/365					0.00	0.00	(2,165.52)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(2,125.00)	30.000000	1	(2.51)	(40.52)	90.00	0.00	0.00	0.00	(2,165.52)
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	16,500	HKD	15.200000	255,090.00	250,800.00		2.964960	ACT/365					0.00	0.00	(36,093.83)
BMG988031446	16,500	1.000000	17.363043	286,490.21	286,490.21	(35,690.21)	30.000000	1	(25.37)	(403.62)	100.00	0.00	0.00	0.00	(36,093.83)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	25.050000	9,280.00	10,020.00		2.964960	ACT/365					0.00	0.00	266.03
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	280.00	30.000000	1	(0.87)	(13.97)	90.00	0.00	0.00	0.00	266.03
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	144.000000	189,540.00	194,400.00		2.964960	ACT/365					0.00	0.00	(10,148.79)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(9,855.00)	30.000000	1	(18.15)	(293.79)	100.00	0.00	0.00	0.00	(10,148.79)
TOTAL Long				74,181,259.14	78,089,076.00	(2,550,070.61)			(6,939.80)	(113,775.73)		104,110.65	(455,899.85)	102,597.62	(3,015,635.54)
				77,926,259.04	80,639,146.61								(13,641.49)	0.00	(3,015,859.65)

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066831553 (Cont.)															
HKD (Cont.)															
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	56.500000	(775,600.00)	(791,000.00)		2.964960	ACT/365					0.00	0.00	59,572.88
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	58,800.00	(125.000000)	1	42.47	772.88	100.00	0.00	0.00	0.00	59,572.88
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(1,200)	HKD	79.950000	(3,217,720.00)	(95,940.00)		2.964960	ACT/365					312,369.02	0.00	319,392.92
KYG017191142	(41,200)	1.000000	81.152094	(3,372,177.45)	(97,382.51)	1,442.51	(30.000000)	1	247.48	5,581.39	100.00	0.00	5,520.40	0.00	319,392.92
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(160,000)	HKD	3.280000	(520,000.00)	(524,800.00)		2.964960	ACT/365					0.00	0.00	(9,160.61)
BMG0171K1018	(160,000)	1.000000	3.220992	(515,358.74)	(515,358.74)	(9,441.26)	(150.000000)	1	20.49	280.65	100.00	0.00	0.00	0.00	(9,160.61)
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,360,000)	HKD	0.495000	(680,000.00)	(673,200.00)		2.964960	ACT/365					0.00	0.00	(29,598.49)
BMG0171W1055	(1,360,000)	1.000000	0.472714	(642,890.73)	(642,890.73)	(30,309.27)	(30.000000)	1	46.63	710.78	100.00	0.00	0.00	0.00	(29,598.49)
BAIDU, INC. CMN															
9888.HK	(1,850)	HKD	78.500000	(444,015.00)	(145,225.00)		2.964960	ACT/365					22,577.55	0.00	30,942.77
KYG070341048	(5,850)	1.000000	82.700000	(483,795.00)	(152,995.00)	7,770.00	(30.000000)	1	35.65	595.22	100.00	0.00	406.99	0.00	30,942.77
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	(52,000)	HKD	6.160000	(317,200.00)	(320,320.00)		2.964960	ACT/365					0.00	0.00	12,368.49
CNE100000205	(52,000)	1.000000	6.390000	(332,280.00)	(332,280.00)	11,960.00	(30.000000)	1	24.38	408.49	100.00	0.00	0.00	0.00	12,368.49
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	6.970000	(164,728.00)	(164,492.00)		2.964960	ACT/365					0.00	0.00	7,098.00
KYG1674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	6,938.62	(30.000000)	1	12.57	159.38	100.00	0.00	0.00	0.00	7,098.00
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.260000	(977,130.00)	(994,140.00)		2.964960	ACT/365					0.00	0.00	22,037.29
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	20,790.00	(30.000000)	1	74.41	1,247.29	100.00	0.00	0.00	0.00	22,037.29
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.310000	(113,386.00)	(114,842.00)		2.964960	ACT/365					0.00	0.00	3,021.24
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	5,640.21	(30.000000)	1	8.86	111.03	100.00	(2,730.00)	0.00	0.00	3,034.69
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	11.420000	(496,770.00)	(496,770.00)		2.964960	ACT/365					0.00	0.00	15,419.63
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	14,790.00	(30.000000)	1	37.47	629.63	100.00	0.00	0.00	0.00	15,419.63
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.450000	(1,548,040.00)	(1,580,100.00)		2.964960	ACT/365					0.00	0.00	(2,645.76)
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	(4,580.00)	(30.000000)	1	115.26	1,934.24	100.00	0.00	0.00	0.00	(2,645.76)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.250000	(394,800.00)	(406,000.00)		2.964960	ACT/365					0.00	0.00	(11,276.86)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(11,760.00)	(30.000000)	1	28.78	483.14	100.00	0.00	0.00	0.00	(11,276.86)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(21,000)	HKD	12.420000	(253,680.00)	(260,820.00)		2.964960	ACT/365					0.00	0.00	(3,073.03)
HK0688002218	(21,000)	1.000000	12.262489	(257,512.28)	(257,512.28)	(3,307.72)	(30.000000)	1	18.83	234.69	100.00	0.00	0.00	0.00	(3,073.03)
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.900000	(1,524,750.00)	(1,551,500.00)		2.964960	ACT/365					0.00	0.00	80,767.14
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	79,273.09	(30.000000)	1	119.94	1,494.05	100.00	0.00	0.00	0.00	80,767.14
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.680000	(100,800.00)	(103,040.00)		2.964960	ACT/365					0.00	0.00	7,976.62
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	7,840.00	(30.000000)	1	8.18	136.62	100.00	0.00	0.00	0.00	7,976.62
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(41,000)	HKD	23.450000	(714,550.00)	(961,450.00)		2.964960	ACT/365					0.00	0.00	39,215.95
HK0291001490	(31,000)	1.000000	24.388927	(764,599.85)	(999,945.99)	38,495.99	(30.000000)	1	56.24	719.95	100.00	0.00	0.00	0.00	39,215.95
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(17,500)	HKD	22.400000	(209,000.00)	(392,000.00)		2.964960	ACT/365					0.00	0.00	(1,986.87)
KYG2108Y1052	(9,500)	1.000000	22.274837	(212,954.81)	(389,809.65)	(2,190.35)	(30.000000)	1	15.58	203.48	100.00	0.00	0.00	0.00	(1,986.87)
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,572,000)	HKD	2.420000	(8,930,000.00)	(8,644,240.00)		2.964960	ACT/365					0.00	0.00	113,142.31
BMG4404N1149	(3,572,000)	1.000000	2.451846	(8,757,994.68)	(8,757,994.68)	113,754.68	(392.805100)	1	(249.60)	(612.37)	100.00	0.00	0.00	0.00	113,142.31
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.680000	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	8.370000	(8,320.00)	(8,370.00)		2.964960	ACT/365					230,699.04	0.00	233,448.61
HK0267001375	(1,000)	1.000000	9.210000	(9,210.00)	(9,210.00)	840.00	(30.000000)	1	0.68	1,909.56	100.00	0.00	1,898.20	0.00	233,448.61
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	0	HKD	31.800000	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	(131,000)	HKD	64.150000	(1,744,875.00)	(8,403,650.00)		2.964960	ACT/365					0.00	0.00	(45,173.60)
HK0002007356	(27,500)	1.000000	63.802097	(1,738,534.55)	(8,358,074.76)	(45,575.24)	(30.000000)	1	126.88	401.64	100.00	0.00	0.00	0.00	(45,173.60)
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	20.250000	(78,160.00)	(81,000.00)		2.964960	ACT/365					0.00	0.00	(1,382.22)
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	(1,480.00)	(30.000000)	1	5.82	97.78	100.00	0.00	0.00	0.00	(1,382.22)
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	27.800000	(626,400.00)	(667,200.00)		2.964960	ACT/365					0.00	0.00	9,424.40
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	12,000.00	(1,500.000000)	1	(202.25)	(2,575.60)	100.00	0.00	0.00	0.00	9,424.40

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	8.340000	(512,000.00)	(533,760.00)		2.964960	ACT/365					0.00	0.00	(15,217.47)
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	(15,819.75)	(30.000000)	1	37.86	602.28	100.00	0.00	0.00	0.00	(15,217.47)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	16.360000	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	38.800000	(631,200.00)	(620,800.00)		2.964960	ACT/365					0.00	0.00	152,942.07
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	154,681.91	(1,056.250000)	1	(119.67)	(1,739.84)	100.00	0.00	0.00	0.00	152,942.07
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	12.260000	(66,840.00)	(73,560.00)		2.964960	ACT/365					0.00	0.00	(8,319.19)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(8,040.00)	(1,475.000000)	1	(21.69)	(279.19)	100.00	0.00	0.00	0.00	(8,319.19)
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	(122,000)	HKD	32.100000	(3,910,100.00)	(3,916,200.00)		2.964960	ACT/365					0.00	0.00	129,437.22
HK0027032686	(122,000)	1.000000	33.151097	(4,044,433.78)	(4,044,433.78)	128,233.78	(30.000000)	1	296.40	1,203.44	100.00	0.00	0.00	0.00	129,437.22
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	(6,000)	HKD	20.750000	(122,100.00)	(124,500.00)		2.964960	ACT/365					0.00	0.00	(4,084.51)
CNE1000031W9	(6,000)	1.000000	20.100000	(120,600.00)	(120,600.00)	(3,900.00)	(800.000000)	1	(16.97)	(184.51)	100.00	0.00	0.00	0.00	(4,084.51)
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD															
3800.HK	(51,000)	HKD	1.150000	0.00	(58,650.00)		3.317558	ACT/365					0.00	0.00	(857.41)
KYG3774X1088	0	1.000000	1.133188	0.00	(57,792.59)	(857.41)	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(857.41)
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	52.400000	(409,500.00)	(440,160.00)		2.964960	ACT/365					0.00	0.00	(20,483.85)
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	(21,000.00)	(30.000000)	1	30.68	516.15	100.00	0.00	0.00	0.00	(20,483.85)
HAILILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	0	HKD	14.000000	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	92.850000	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	20.550000	(480,000.00)	(493,200.00)		2.964960	ACT/365					0.00	0.00	46,264.05
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	45,600.00	(30.000000)	1	39.82	664.05	100.00	0.00	0.00	0.00	46,264.05
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	26.700000	(105,200.00)	(106,800.00)		2.964960	ACT/365					0.00	0.00	(8,480.23)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(8,600.00)	(30.000000)	1	7.11	119.77	100.00	0.00	0.00	0.00	(8,480.23)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	22.350000	(387,900.00)	(402,300.00)		2.964960	ACT/365					0.00	0.00	(12,338.36)
HK0000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	(12,600.00)	(194.444400)	1	10.99	261.64	100.00	0.00	0.00	0.00	(12,338.36)
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.770000	(252,280.00)	(256,360.00)		2.964960	ACT/365					0.00	0.00	15,677.32
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	15,640.00	(355.147000)	1	(2.45)	37.32	100.00	0.00	0.00	0.00	15,677.32
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(64,000)	HKD	4.000000	(248,320.00)	(256,000.00)		2.964960	ACT/365					0.00	0.00	18,257.44
CNE1000006Z4	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	17,920.00	(30.000000)	1	20.21	337.44	100.00	0.00	0.00	0.00	18,257.44
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	4.930000	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	73,527.82
INNOVENT BIOLOGICS INC CMN															
1801.HK	(34,000)	HKD	33.450000	(1,150,900.00)	(1,137,300.00)		2.964960	ACT/365					0.00	0.00	108,633.27
KYG4818G1010	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	107,100.00	(30.000000)	1	91.63	1,533.27	100.00	0.00	0.00	0.00	108,633.27
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(36,150)	HKD	28.200000	(995,932.50)	(1,019,430.00)		2.964960	ACT/365					0.00	0.00	(2,366.60)
KYG5074A1004	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	(3,615.00)	(30.000000)	1	74.33	1,248.40	100.00	0.00	0.00	0.00	(2,366.60)
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(118,000)	HKD	4.900000	(597,080.00)	(578,200.00)		2.964960	ACT/365					0.00	0.00	116,154.54
KYG5264S1012	(118,000)	1.000000	5.891668	(695,216.81)	(695,216.81)	117,016.81	(800.847400)	1	(74.53)	(862.26)	100.00	0.00	0.00	0.00	116,154.54
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	0	HKD	46.200000	(864,000.00)	0.00		2.964960	ACT/365					43,924.39	0.00	44,882.69
KYG6470A1168	(18,000)	1.000000	0.000000	(874,094.12)	0.00	0.00	(30.000000)	1	63.90	958.30	100.00	0.00	1,030.82	0.00	44,882.69
NONGFU SPRING COMPANY LIMITED CMN CLASS H															
9633.HK	(16,000)	HKD	35.250000	0.00	(564,000.00)		3.317558	ACT/365					0.00	0.00	(2,464.28)
CNE100004272	0	1.000000	35.095983	0.00	(561,535.72)	(2,464.28)	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2,464.28)
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(102,977)	HKD	6.150000	(637,427.63)	(633,308.55)		2.964960	ACT/365					0.00	0.00	(173,299.43)
KYG711391022	(102,977)	1.000000	5.298081	(545,580.45)	(545,580.45)	(87,728.10)	(1,649.028900)	1	(243.66)	(2,636.32)	100.00	(82,935.00)	0.00	0.00	(173,121.07)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.490000	(496,160.00)	(502,880.00)		2.964960	ACT/365					0.00	0.00	10,710.09
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	10,080.00	(30.000000)	1	37.59	630.09	100.00	0.00	0.00	0.00	10,710.09
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	14.120000	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

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
2252.HK	(22,000)	HKD	9.110000	(191,620.00)	(200,420.00)		2.964960	ACT/365					0.00	0.00	5,944.95
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	7,962.69	(3,306.818100)	1	(156.68)	(2,017.74)	100.00	0.00	0.00	0.00	5,944.95
SHENZHOU INTL GROUP LTD CMN															
2313.HK	0	HKD	57.050000	0.00	0.00		0.000000	ACT/365					29,819.34	0.00	30,392.30
KYG8087W1015	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	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	63.350000	(60,900.00)	(63,350.00)		2.964960	ACT/365					27,925.89	0.00	33,782.63
KYG8586D1097	(1,000)	1.000000	68.850000	(68,850.00)	(68,850.00)	5,500.00	(30.000000)	1	5.09	356.74	100.00	0.00	271.85	0.00	33,782.63
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
0019.HK	(1,000)	HKD	68.950000	0.00	(68,950.00)		3.317558	ACT/365					0.00	0.00	(133.02)
HK0019000162	0	1.000000	68.816976	0.00	(68,816.98)	(133.02)	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(133.02)
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	18.000000	(284,480.00)	(288,000.00)		2.964960	ACT/365					0.00	0.00	3,557.80
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	3,200.00	(30.000000)	1	21.32	357.80	100.00	0.00	0.00	0.00	3,557.80
UNI-PRESIDENT CHINA HOLDINGS L'TD. CMN															
0220.HK	(66,000)	HKD	7.650000	(508,860.00)	(504,900.00)		2.964960	ACT/365					0.00	0.00	11,193.70
KYG9222R1065	(66,000)	1.000000	7.810000	(515,460.00)	(515,460.00)	10,560.00	(30.000000)	1	37.69	633.70	100.00	0.00	0.00	0.00	11,193.70
VOBILE GROUP LIMITED CMN															
3738.HK	(121,000)	HKD	3.130000	(327,910.00)	(378,730.00)		2.964960	ACT/365					0.00	0.00	49,248.24
KYG9390R1103	(121,000)	1.000000	3.546135	(429,082.38)	(429,082.38)	50,352.38	(1,525.000000)	1	(102.15)	(1,104.14)	100.00	0.00	0.00	0.00	49,248.24
WEIMOB INC CMN															
2013.HK	(357,000)	HKD	2.250000	(653,310.00)	(803,250.00)		2.964960	ACT/365					362.57	0.00	357,604.71
KYG9T20A1060	(357,000)	1.000000	3.270000	(1,167,390.00)	(1,167,390.00)	364,140.00	(2,232.282900)	1	(304.73)	(6,897.86)	100.00	0.00	(22.20)	0.00	357,604.71
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.430000	(126,720.00)	(125,840.00)		2.964960	ACT/365					0.00	0.00	13,332.92
JE00B3MW7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	13,200.00	(115.340900)	1	7.29	132.92	100.00	0.00	0.00	0.00	13,332.92
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	17.420000	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	23.700000	(517,540.00)	(535,620.00)		2.964960	ACT/365					0.00	0.00	33,141.78
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	32,770.00	(202.212300)	1	17.50	371.78	100.00	0.00	0.00	0.00	33,141.78
XIAOMI CORPORATION CMN CLASS B															
1810.HK	0	HKD	33.600000	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

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
YANKUANG ENERGY GROUP CO LTD CMN CLASS H															
1171.HK	(664,000)	HKD	7.930000	(5,225,680.00)	(5,265,520.00)		2.964960	ACT/365					0.00	0.00	665,880.81
CNE1000004Q8	(664,000)	1.000000	8.930304	(5,929,722.18)	(5,929,722.18)	664,202.18	(303.855400)	1	46.65	1,678.63	100.00	0.00	0.00	0.00	665,880.81
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	18.680000	(116,160.00)	(112,080.00)		2.964960	ACT/365					0.00	0.00	13,474.57
KYG988771168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	13,320.00	(30.000000)	1	9.23	154.57	100.00	0.00	0.00	0.00	13,474.57
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.660000	(971,520.00)	(1,010,988.00)		2.964960	ACT/365					0.00	0.00	16,427.18
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	19,734.00	(1,321.739100)	1	(268.08)	(3,306.82)	100.00	0.00	0.00	0.00	16,427.18
ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	(10,000)	HKD	5.610000	(53,300.00)	(56,100.00)		2.964960	ACT/365					0.00	0.00	902.31
CNE100000X85	(10,000)	1.000000	5.700000	(57,000.00)	(57,000.00)	900.00	(375.000000)	1	(0.85)	2.31	100.00	0.00	0.00	0.00	902.31
TOTAL Short				(44,744,864.13)	(48,511,255.55)	1,889,047.46			138.62	9,822.23		(143,743.83)	11,232.46	0.00	2,604,523.67
				(47,160,105.58)	(50,400,303.01)							(143,743.83)	11,232.46	0.00	2,604,840.50
TOTAL HKD				29,436,395.01	29,577,820.45				(6,801.17)	(103,953.51)		(39,633.18)	(2,409.02)	0.00	(411,019.15)
				30,766,153.47	30,238,843.59	(661,023.14)									
JPY															
Long															
AIR WATER CMN															
4088.T	29,200	JPY	1,831.000000	54,273,600.00	53,465,200.00		0.227000	ACT/365					0.00	0.00	(2,471,177.19)
JP3160670000	28,800	1.000000	1,915.407457	55,195,200.00	55,929,897.75	(2,464,697.75)	25.000000	1	(715.01)	(6,479.43)	90.00	0.00	0.00	0.00	(2,471,177.19)
AJINOMOTO CO., INC. CMN															
2802.T	0	JPY	6,323.000000	21,120,000.00	0.00		0.227000	ACT/365					(156,111.87)	0.00	(158,225.52)
JP3119600009	3,300	1.000000	0.000000	21,087,451.24	0.00	0.00	25.000000	1	(275.80)	(2,113.65)	90.00	0.00	(2,238.17)	0.00	(158,225.52)
ASAHI KASEI CMN															
3407.T	7,900	JPY	1,046.500000	9,469,600.00	8,267,350.00		0.227000	ACT/365					(40,568.38)	0.00	(394,587.26)
JP3111200006	8,900	1.000000	1,091.174358	9,712,777.43	8,620,277.43	(352,927.43)	25.000000	1	(125.27)	(1,091.45)	90.00	0.00	(142.07)	0.00	(394,587.26)
BAYCURRENT CMN															
6532.T	16,800	JPY	5,684.000000	74,053,000.00	95,491,200.00		0.227000	ACT/365					0.00	0.00	5,994,528.76
JP3835250006	14,200	1.000000	5,326.774017	75,580,199.42	89,489,803.48	6,001,396.52	25.000000	1	(977.26)	(6,867.75)	90.00	0.00	0.00	0.00	5,994,528.76
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	46,200	JPY	2,800.500000	143,050,050.00	129,383,100.00		0.227000	ACT/365					(746,418.80)	0.00	(7,967,257.50)
JP3566800003	50,700	1.000000	2,956.436617	149,929,871.69	136,587,371.69	(7,204,271.69)	25.000000	1	(1,912.24)	(16,567.00)	90.00	0.00	(1,630.49)	0.00	(7,967,257.50)
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,229.000000	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)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
CHUGAI PHARMACEUTICAL LTD CMN															
4519.T	0	JPY	6,714.000000	7,410,700.00	0.00		0.227000	ACT/365					(618,681.31)	0.00	(620,534.43)
JP3519400000	1,100	1.000000	0.000000	7,595,993.71	0.00	0.00	25.000000	1	(98.00)	(1,853.12)	90.00	0.00	(1,951.59)	0.00	(620,534.43)
CONCORDIA FINANCIAL GROUP CMN															
7186.T	0	JPY	871.300000	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	4,189.000000	0.00	0.00		0.000000	ACT/365					2,844.76	0.00	2,833.69
JP3476480003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.07)	90.00	0.00	(11.07)	0.00	2,833.69
DAIFUKU CO LTD CMN															
6383.T	700	JPY	3,155.000000	2,233,000.00	2,208,500.00		0.227000	ACT/365					0.00	0.00	(52,123.87)
JP3497400006	700	1.000000	3,229.209885	2,260,446.92	2,260,446.92	(51,946.92)	25.000000	1	(29.35)	(176.95)	90.00	0.00	0.00	0.00	(52,123.87)
DAIWA SECURITIES CMN															
8601.T	10,700	JPY	1,008.000000	10,807,000.00	10,785,600.00		0.227000	ACT/365					68,905.91	0.00	(360,875.58)
JP3502200003	10,700	1.000000	1,048.000000	11,213,600.00	11,213,600.00	(428,000.00)	25.000000	1	(143.76)	(1,781.49)	90.00	0.00	(467.04)	0.00	(360,875.58)
FAST RETAILING CO LTD CMN															
9983.T	1,200	JPY	48,340.000000	0.00	58,008,000.00		0.226996	ACT/365					(3,386,913.99)	0.00	(2,893,087.84)
JP3802300008	0	1.000000	47,923.948188	0.00	57,508,737.83	499,262.17	25.000000	1	0.00	(5,436.02)	90.00	0.00	(5,436.02)	0.00	(2,893,087.84)
FP PARTNER INC. CMN															
7388.T	0	JPY	2,408.000000	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	0	0.00	(248.02)	90.00	0.00	(248.02)	0.00	85,872.47
FUJI ELECTRIC CO LTD CMN															
6504.T	2,300	JPY	7,665.000000	9,630,225.92	17,629,500.00		0.227000	ACT/365					0.00	0.00	(461,701.70)
JP3820000002	1,200	1.000000	7,865.685149	9,630,225.92	18,091,075.84	(461,575.84)	25.000000	1	(125.85)	(125.85)	90.00	0.00	0.00	0.00	(461,701.70)
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	8,100	JPY	3,254.000000	113,704,500.00	26,357,400.00		0.227000	ACT/365					(863,872.74)	0.00	(1,328,667.58)
JP3814000000	34,300	1.000000	3,309.000000	113,498,700.00	26,802,900.00	(445,500.00)	25.000000	1	(1,484.67)	(19,294.85)	90.00	0.00	(16,733.50)	0.00	(1,328,667.58)
FUJIKURA LTD. CMN															
5803.T	2,400	JPY	6,028.000000	13,379,969.64	14,467,200.00		0.227000	ACT/365					0.00	0.00	(726,262.36)
JP3811000003	2,100	1.000000	6,330.536458	13,379,969.64	15,193,287.50	(726,087.50)	25.000000	1	(174.86)	(174.86)	90.00	0.00	0.00	0.00	(726,262.36)
FUKUOKA FINANCIAL GROUP CMN															
8354.T	0	JPY	3,994.000000	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	0	0.00	(533.50)	90.00	0.00	(533.50)	0.00	46,540.25
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	3,100	JPY	7,546.000000	21,758,800.00	23,392,600.00		0.227000	ACT/365					0.00	0.00	(783,022.83)
JP3385890003	2,800	1.000000	7,797.918021	21,907,398.57	24,173,545.86	(780,945.86)	25.000000	1	(285.28)	(2,076.97)	90.00	0.00	0.00	0.00	(783,022.83)

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Fund: ALL
Business Date: Jan 15, 2025
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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
HIKARI TSUSHIN, INC. CMN															
9435.T	2,900	JPY	33,440.000000	91,611,000.00	96,976,000.00		0.227000	ACT/365					0.00	0.00	(2,122,200.85)
JP3783420007	2,700	1.000000	34,253.671243	92,541,205.00	99,335,646.61	(2,359,646.61)	25.000000	1	(1,203.00)	(8,884.25)	90.00	246,330.00	0.00	0.00	(2,122,303.83)
HITACHI CMN															
6501.T	20,300	JPY	3,725.000000	54,483,000.00	75,617,500.00		0.227000	ACT/365					0.00	0.00	(3,254,338.63)
JP3788600009	14,300	1.000000	3,884.987595	56,348,184.67	78,865,248.18	(3,247,748.18)	25.000000	1	(723.61)	(6,590.45)	90.00	0.00	0.00	0.00	(3,254,338.63)
IHI CORPORATION CMN															
7013.T	0	JPY	8,468.000000	30,169,800.00	0.00		0.227000	ACT/365					(75,606.18)	0.00	(77,411.87)
JP3134800006	3,700	1.000000	0.000000	30,854,605.42	0.00	0.00	25.000000	1	(398.53)	(1,805.68)	90.00	0.00	(2,163.70)	0.00	(77,411.87)
INPEX CMN															
1605.T	21,400	JPY	1,990.500000	50,895,000.00	42,596,700.00		0.227000	ACT/365					143,171.81	0.00	629,938.72
JP3294460005	26,100	1.000000	1,988.483323	51,738,589.94	42,553,543.11	43,156.89	25.000000	1	(670.37)	(5,309.98)	90.00	448,920.00	(3,538.87)	0.00	629,751.05
JAPAN EXCHANGE GROUP CMN															
8697.T	77,200	JPY	1,672.000000	130,505,050.00	129,078,400.00		0.227000	ACT/365					346.43	0.00	(7,471,758.90)
JP3183200009	76,700	1.000000	1,768.585492	135,695,045.40	136,534,799.98	(7,456,399.98)	25.000000	1	(1,737.78)	(15,705.35)	90.00	0.00	(51.16)	0.00	(7,471,758.90)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,519.000000	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	1,546.500000	0.00	0.00		0.000000	ACT/365					4,577,840.05	0.00	4,568,648.84
JP3752900005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	2,931.500000	40,685,550.00	40,747,850.00		0.227000	ACT/365					212.19	0.00	311,506.61
JP3233250004	14,100	1.000000	2,908.759190	41,013,152.74	40,431,752.74	316,097.26	25.000000	1	(533.74)	(4,802.83)	90.00	0.00	(68.92)	0.00	311,506.61
JAPAN TOBACCO INC. CMN															
2914.T	36,800	JPY	3,945.000000	224,470,500.00	145,176,000.00		0.227000	ACT/365					(3,150,826.05)	0.00	(3,242,821.18)
JP3726800000	56,900	1.000000	4,054.533022	231,214,815.21	149,206,815.21	(4,030,815.21)	25.000000	1	(2,975.44)	(24,599.93)	90.00	3,963,420.00	(10,108.87)	0.00	(3,244,478.09)
KAKAKU.COM, INC. CMN															
2371.T	62,200	JPY	2,282.500000	144,132,150.00	141,971,500.00		0.227000	ACT/365					0.00	0.00	(8,024,439.64)
JP3206000006	60,700	1.000000	2,411.246919	146,527,483.98	149,979,558.35	(8,008,058.35)	25.000000	1	(1,898.49)	(16,381.29)	90.00	0.00	0.00	0.00	(8,024,439.64)
KAMIGUMI CMN															
9364.T	1,700	JPY	3,361.000000	0.00	5,713,700.00		0.226997	ACT/365					0.00	0.00	(26,873.11)
JP3219000001	0	1.000000	3,376.807714	0.00	5,740,573.11	(26,873.11)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(26,873.11)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	1,000	JPY	6,912.000000	16,929,600.00	6,912,000.00		0.227000	ACT/365					(118,094.92)	0.00	(166,272.05)
JP3224200000	2,400	1.000000	6,959.232321	16,825,393.58	6,959,232.32	(47,232.32)	25.000000	1	(220.60)	(944.80)	90.00	0.00	(817.30)	0.00	(166,272.05)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
KAWASAKI KISEN KAISHA, LTD. CMN															
9107.T	9,900	JPY	2,056.500000	0.00	20,359,350.00		0.226996	ACT/365					0.00	0.00	(20,674.62)
JP3223800008	0	1.000000	2,058.588345	0.00	20,380,024.62	(20,674.62)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(20,674.62)
KDDI CORPORATION CMN															
9433.T	44,600	JPY	4,844.000000	191,183,200.00	216,042,400.00		0.227000	ACT/365					(219,946.23)	0.00	(3,444,535.64)
JP3496400007	40,300	1.000000	4,915.886782	198,944,070.31	219,248,550.50	(3,206,150.50)	25.000000	1	(2,546.74)	(18,438.91)	90.00	0.00	(713.89)	0.00	(3,444,535.64)
KEIHAN ELECTRIC RAILWAY CMN															
9045.T	0	JPY	3,132.000000	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	0	0.00	(34.25)	90.00	0.00	(34.25)	0.00	(8,918.86)
KEYENCE CORP. CMN															
6861.T	1,500	JPY	64,450.000000	139,590,000.00	96,675,000.00		0.227000	ACT/365					(1,426,848.11)	0.00	(420,977.98)
JP3236200006	2,200	1.000000	63,773.584923	140,901,377.38	95,660,377.39	1,014,622.61	25.000000	1	(1,832.39)	(8,752.49)	90.00	0.00	(5,313.78)	0.00	(420,977.98)
KIKKOMAN CORP. CMN															
2801.T	38,800	JPY	1,625.000000	65,306,150.00	63,050,000.00		0.227000	ACT/365					(194,259.23)	0.00	(2,569,748.21)
JP3240400006	40,300	1.000000	1,686.085327	68,063,860.67	65,420,110.67	(2,370,110.67)	25.000000	1	(870.60)	(5,378.31)	90.00	0.00	(335.76)	0.00	(2,569,748.21)
KINDEN CORPORATION CMN															
1944.T	7,100	JPY	2,982.500000	26,513,800.00	21,175,750.00		0.227000	ACT/365					(86,160.16)	0.00	(476,749.49)
JP3263000006	8,600	1.000000	3,037.085497	26,117,307.03	21,563,307.03	(387,557.03)	25.000000	1	(344.03)	(3,032.30)	90.00	0.00	(571.91)	0.00	(476,749.49)
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	13,900	JPY	2,129.500000	32,351,850.00	29,600,050.00		0.227000	ACT/365					(98,291.91)	0.00	(735,382.02)
JP3299600001	15,300	1.000000	2,175.061374	33,283,953.09	30,233,353.09	(633,303.09)	25.000000	1	(428.59)	(3,787.01)	90.00	0.00	(366.26)	0.00	(735,382.02)
LASERTEC CORP CMN															
6920.T	0	JPY	14,610.000000	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	31,037.02
LY CMN															
4689.T	0	JPY	427.200000	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	11,600	JPY	1,921.000000	21,199,500.00	22,283,600.00		0.227000	ACT/365					0.00	0.00	(1,221,659.02)
JP3167370000	10,500	1.000000	2,026.110609	21,365,144.12	23,502,883.06	(1,219,283.06)	25.000000	1	(278.08)	(2,375.96)	90.00	0.00	0.00	0.00	(1,221,659.02)
MARUWA CO, LTD CMN															
5344.T	100	JPY	46,970.000000	0.00	4,697,000.00		0.226996	ACT/365					0.00	0.00	(202,318.44)
JP3879250003	0	1.000000	48,993.184350	0.00	4,899,318.43	(202,318.44)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(202,318.44)
MEBUKI FINANCIAL GROUP CMN															
7167.T	0	JPY	655.000000	1,350,930.00	0.00		0.227000	ACT/365					13,975.44	0.00	13,188.28
JP3117700009	2,100	1.000000	0.000000	1,348,830.00	0.00	0.00	25.000000	1	(17.64)	(787.16)	90.00	0.00	(787.16)	0.00	13,188.28

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
MEIDENSHA CORP. CMN															
6508.T	4,000	JPY	3,980.000000	14,210,000.00	15,920,000.00		0.227000	ACT/365					0.00	0.00	(1,265,378.53)
JP3919800007	3,500	1.000000	4,295.948060	15,179,661.98	17,183,792.24	(1,263,792.24)	25.000000	1	(191.73)	(1,586.29)	90.00	0.00	0.00	0.00	(1,265,378.53)
MEITEC CORP. CMN															
9744.T	41,300	JPY	2,878.500000	117,352,650.00	118,882,050.00		0.227000	ACT/365					0.00	0.00	(3,466,905.11)
JP3919200000	40,100	1.000000	2,962.113829	118,870,825.94	122,335,301.12	(3,463,251.12)	25.000000	1	(1,543.06)	(13,653.99)	90.00	0.00	0.00	0.00	(3,466,905.11)
MISUMI GROUP INC. CMN															
9962.T	12,600	JPY	2,274.500000	29,761,200.00	28,658,700.00		0.227000	ACT/365					(11,565.21)	0.00	(2,157,136.99)
JP3885400006	12,600	1.000000	2,444.524647	30,815,495.54	30,801,010.55	(2,142,310.55)	25.000000	1	(395.49)	(3,261.23)	90.00	0.00	(28.76)	0.00	(2,157,136.99)
MITSUBISHI ELEC CORP CMN															
6503.T	1,300	JPY	2,547.500000	3,341,650.00	3,311,750.00		0.227000	ACT/365					0.00	0.00	(130,075.56)
JP3902400005	1,300	1.000000	2,647.364375	3,441,573.69	3,441,573.69	(129,823.69)	25.000000	1	(44.29)	(251.87)	90.00	0.00	0.00	0.00	(130,075.56)
MITSUBISHI HC CAPITAL CMN															
8593.T	140,600	JPY	1,010.000000	149,452,950.00	142,006,000.00		0.227000	ACT/365					(301,143.85)	0.00	(4,665,942.16)
JP3499800005	147,900	1.000000	1,040.918935	153,973,376.03	146,353,202.24	(4,347,202.24)	25.000000	1	(1,981.24)	(17,596.07)	90.00	0.00	(1,247.39)	0.00	(4,665,942.16)
MITSUBISHI HEAVY IND CMN															
7011.T	16,300	JPY	2,072.500000	33,588,500.00	33,781,750.00		0.227000	ACT/365					12,641.38	0.00	(2,494,714.26)
JP3900000005	15,500	1.000000	2,226.100495	34,624,930.14	36,285,438.07	(2,503,688.07)	25.000000	1	(445.40)	(3,667.57)	90.00	0.00	(23.39)	0.00	(2,494,714.26)
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,892.500000	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	1,249.000000	2,604,000.00	0.00		0.227000	ACT/365					(16,337.87)	0.00	(16,451.62)
JP3893200000	2,100	1.000000	0.000000	2,607,169.45	0.00	0.00	25.000000	1	(34.05)	(113.75)	90.00	0.00	(113.75)	0.00	(16,451.62)
MIURA CO., LTD CMN															
6005.T	600	JPY	3,787.000000	2,323,800.00	2,272,200.00		0.227000	ACT/365					0.00	0.00	(76,811.55)
JP3880800002	600	1.000000	3,914.754443	2,348,852.67	2,348,852.67	(76,652.67)	25.000000	1	(30.52)	(158.89)	90.00	0.00	0.00	0.00	(76,811.55)
MS&AD INSURANCE GROUP HOLDINGS CMN															
8725.T	7,700	JPY	3,182.000000	36,205,200.00	24,501,400.00		0.227000	ACT/365					(258,741.72)	0.00	(677,698.44)
JP3890310000	11,300	1.000000	3,236.310423	36,682,084.18	24,919,590.26	(418,190.26)	25.000000	1	(476.11)	(766.47)	90.00	0.00	(458.37)	0.00	(677,698.44)
NGK INSULATORS CMN															
5333.T	29,800	JPY	1,902.500000	57,871,450.00	56,694,500.00		0.227000	ACT/365					(26,979.10)	0.00	(3,326,929.93)
JP3695200000	29,900	1.000000	2,013.000000	60,188,700.00	59,987,400.00	(3,292,900.00)	25.000000	1	(770.70)	(7,050.83)	90.00	0.00	(47.18)	0.00	(3,326,929.93)
NICHIREI CORP CMN															
2871.T	19,700	JPY	3,980.000000	83,200,000.00	78,406,000.00		0.227000	ACT/365					(234,982.61)	0.00	(3,850,170.48)
JP3665200006	20,800	1.000000	4,163.005303	86,593,804.47	82,011,204.47	(3,605,204.47)	25.000000	1	(1,108.41)	(9,983.39)	90.00	0.00	(530.68)	0.00	(3,850,170.48)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NIPPON PAINT CO., LTD. CMN															
4612.T	45,400	JPY	975.000000	41,041,050.00	44,265,000.00		0.227000	ACT/365					0.00	0.00	(1,242,033.95)
JP3749400002	41,900	1.000000	1,005.342349	42,233,321.05	45,642,542.64	(1,377,542.64)	25.000000	1	(543.76)	(3,451.32)	90.00	138,960.00	0.00	0.00	(1,242,092.05)
NIPPON SANSO HOLDINGS CORP CMN															
4091.T	19,600	JPY	4,200.000000	80,617,000.00	82,320,000.00		0.227000	ACT/365					271.22	0.00	(4,258,755.66)
JP3711600001	19,000	1.000000	4,416.795515	84,044,127.98	86,569,192.10	(4,249,192.10)	25.000000	1	(1,074.86)	(9,834.78)	90.00	0.00	(17.49)	0.00	(4,258,755.66)
NIPPON SHINYAKU CMN															
4516.T	600	JPY	3,819.000000	2,374,800.00	2,291,400.00		0.227000	ACT/365					0.00	0.00	(102,282.80)
JP3717600005	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	(102,000.00)	25.000000	1	(31.15)	(282.80)	90.00	0.00	0.00	0.00	(102,282.80)
NIPPON SHOKUBAI LTD CMN															
4114.T	45,900	JPY	1,882.500000	87,072,300.00	86,406,750.00		0.227000	ACT/365					0.00	0.00	(1,502,117.84)
JP3715200006	45,900	1.000000	1,915.000000	87,898,500.00	87,898,500.00	(1,491,750.00)	25.000000	1	(1,143.04)	(10,367.84)	90.00	0.00	0.00	0.00	(1,502,117.84)
NIPPON TELEGRAPH & TELE CMN															
9432.T	0	JPY	153.600000	0.00	0.00		0.000000	ACT/365					(7,968.30)	0.00	(7,968.30)
JP3735400008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	(55.17)	0.00	(7,968.30)
NISSAN CHEMICAL IND CMN															
4021.T	1,400	JPY	4,648.000000	6,662,600.00	6,507,200.00		0.227000	ACT/365					0.00	0.00	(422,208.97)
JP3670800006	1,400	1.000000	4,949.000000	6,928,600.00	6,928,600.00	(421,400.00)	25.000000	1	(88.72)	(808.97)	90.00	0.00	0.00	0.00	(422,208.97)
NISSIN FOODS HOLDINGS CMN															
2897.T	0	JPY	3,541.000000	4,999,400.00	0.00		0.227000	ACT/365					(291,643.07)	0.00	(292,128.31)
JP3675600005	1,400	1.000000	0.000000	5,274,319.18	0.00	0.00	25.000000	1	(67.04)	(485.24)	90.00	0.00	(485.24)	0.00	(292,128.31)
NITTO DENKO CMN															
6988.T	4,400	JPY	2,640.000000	7,978,500.00	11,616,000.00		0.227000	ACT/365					6,802.80	0.00	(159,357.02)
JP3684000007	3,000	1.000000	2,677.591646	8,094,113.58	11,781,403.24	(165,403.24)	25.000000	1	(104.99)	(756.58)	90.00	0.00	(7.01)	0.00	(159,357.02)
NOF CORPORATION CMN															
4403.T	32,800	JPY	2,075.500000	69,088,000.00	68,076,400.00		0.227000	ACT/365					0.00	0.00	(4,146,950.96)
JP3753400005	32,000	1.000000	2,201.684428	70,549,390.98	72,215,249.25	(4,138,849.25)	25.000000	1	(911.96)	(8,101.71)	90.00	0.00	0.00	0.00	(4,146,950.96)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,814.000000	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	1,989.000000	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	24,100	JPY	6,743.000000	161,257,000.00	162,506,300.00		0.227000	ACT/365					0.00	0.00	(4,341,140.90)
JP3173500004	23,500	1.000000	6,922.371809	162,752,895.66	166,829,160.60	(4,322,860.60)	25.000000	1	(2,116.69)	(18,280.31)	90.00	0.00	0.00	0.00	(4,341,140.90)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
OBIC CO., LTD CMN															
4684.T	58,600	JPY	4,511.000000	256,964,000.00	264,344,600.00		0.227000	ACT/365					0.00	0.00	(10,042,162.84)
JP3173400007	56,600	1.000000	4,681.850113	265,413,335.37	274,356,416.63	(10,011,816.63)	25.000000	1	(3,410.68)	(30,346.21)	90.00	0.00	0.00	0.00	(10,042,162.84)
ONO PHARMACEUTICAL CMN															
4528.T	0	JPY	1,629.500000	0.00	0.00		0.000000	ACT/365					260,908.05	0.00	260,357.94
JP3197600004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	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	14,285.000000	60,858,000.00	59,997,000.00		0.227000	ACT/365					(36,694.64)	0.00	(3,698,142.66)
JP3689500001	4,200	1.000000	15,155.000000	63,651,000.00	63,651,000.00	(3,654,000.00)	25.000000	1	(812.69)	(7,448.02)	90.00	0.00	(79.11)	0.00	(3,698,142.66)
ORIX CMN															
8591.T	78,400	JPY	3,208.000000	245,440,000.00	251,507,200.00		0.227000	ACT/365					(217,121.32)	0.00	(2,398,461.81)
JP3200450009	76,700	1.000000	3,235.755795	248,418,146.15	253,683,254.33	(2,176,054.33)	25.000000	1	(3,226.05)	(5,286.15)	90.00	0.00	(570.42)	0.00	(2,398,461.81)
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	1,100	JPY	8,063.000000	0.00	8,869,300.00		0.226996	ACT/365					(138,724.19)	0.00	(88,755.18)
JP3188220002	0	1.000000	8,017.271089	0.00	8,818,998.20	50,301.80	25.000000	1	0.00	(332.79)	90.00	0.00	(343.27)	0.00	(88,755.18)
RECRUIT HOLDINGS CMN															
6098.T	1,100	JPY	10,500.000000	0.00	11,550,000.00		0.226997	ACT/365					10,946.26	0.00	(39,371.74)
JP3970300004	0	1.000000	10,545.230850	0.00	11,599,753.94	(49,753.93)	25.000000	0	0.00	(564.07)	90.00	0.00	(564.07)	0.00	(39,371.74)
RESONA HOLDINGS CMN															
8308.T	0	JPY	1,127.500000	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	0	0.00	(3,427.71)	90.00	0.00	(3,427.71)	0.00	525,241.30
SANSAN CMN															
4443.T	4,600	JPY	2,345.000000	11,491,500.00	10,787,000.00		0.227000	ACT/365					10,484.40	0.00	518,481.08
JP3332540008	4,700	1.000000	2,234.340278	10,507,465.28	10,277,965.28	509,034.72	25.000000	1	(144.06)	(1,038.04)	90.00	0.00	(29.52)	0.00	518,481.08
SCREEN HOLDINGS CMN															
7735.T	0	JPY	10,035.000000	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	13,400	JPY	3,190.000000	36,243,200.00	42,746,000.00		0.227000	ACT/365					(21,185.23)	0.00	(1,589,096.71)
JP3400400002	11,200	1.000000	3,306.683218	37,307,200.00	44,309,555.12	(1,563,555.12)	25.000000	1	(480.26)	(4,356.35)	90.00	0.00	(26.11)	0.00	(1,589,096.71)
SECOM CO., LTD. CMN															
9735.T	300	JPY	5,163.000000	10,310,000.00	1,548,900.00		0.227000	ACT/365					(41,719.77)	0.00	(50,075.25)
JP3421800008	2,000	1.000000	5,188.765819	10,410,876.66	1,556,629.75	(7,729.75)	25.000000	1	(135.36)	(625.74)	90.00	0.00	(700.04)	0.00	(50,075.25)
SEIBU HOLDINGS INC CMN															
9024.T	0	JPY	3,241.000000	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	0	0.00	(383.54)	90.00	0.00	(383.54)	0.00	149,443.85

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SEVEN BANK CMN															
8410.T	295,400	JPY	305.300000	90,008,380.00	90,185,620.00		0.227000	ACT/365					0.00	0.00	(1,550,267.59)
JP3105220002	295,400	1.000000	310.514464	91,725,972.72	91,725,972.72	(1,540,352.72)	25.000000	1	(1,186.96)	(9,914.87)	90.00	0.00	0.00	0.00	(1,550,267.59)
SHIMADZU CORP. CMN SRS#17697749															
7701.T	1,500	JPY	4,286.000000	0.00	6,429,000.00		0.226996	ACT/365					0.00	0.00	25,283.79
JP3357200009	0	1.000000	4,269.144143	0.00	6,403,716.21	25,283.79	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	25,283.79
SHIMAMURA CO LTD CMN															
8227.T	2,600	JPY	8,492.000000	28,475,700.00	22,079,200.00		0.227000	ACT/365					(194,488.42)	0.00	(1,035,075.29)
JP3358200008	3,300	1.000000	8,814.000000	29,086,200.00	22,916,400.00	(837,200.00)	25.000000	1	(375.93)	(3,386.87)	90.00	0.00	(718.43)	0.00	(1,035,075.29)
SHIN-ETSU CHEMICAL CMN															
4063.T	0	JPY	5,101.000000	10,909,500.00	0.00		0.227000	ACT/365					(197,111.31)	0.00	(198,170.61)
JP3371200001	2,100	1.000000	0.000000	10,913,553.78	0.00	0.00	25.000000	1	(142.60)	(1,059.30)	90.00	0.00	(1,059.30)	0.00	(198,170.61)
SHIZUOKA FINANCIAL GROUP CMN															
5831.T	0	JPY	1,325.000000	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	0	0.00	(637.81)	90.00	0.00	(637.81)	0.00	469,054.54
SMC CORPORATION CMN															
6273.T	0	JPY	56,870.000000	11,917,774.61	0.00		0.227000	ACT/365					(127,541.02)	0.00	(127,696.77)
JP3162600005	200	1.000000	0.000000	11,917,774.61	0.00	0.00	25.000000	1	(155.75)	(155.75)	90.00	0.00	(155.75)	0.00	(127,696.77)
SOMPO HOLDINGS, INC. CMN															
8630.T	0	JPY	4,162.000000	66,483,000.00	0.00		0.227000	ACT/365					302,806.52	0.00	294,958.44
JP3165000005	16,600	1.000000	0.000000	68,338,804.71	0.00	0.00	25.000000	1	(880.37)	(7,848.08)	90.00	0.00	(8,538.80)	0.00	294,958.44
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	1,900	JPY	3,779.000000	8,536,000.00	7,180,100.00		0.227000	ACT/365					(19,749.81)	0.00	(201,339.43)
JP3409400003	2,200	1.000000	3,874.000000	8,522,800.00	7,360,600.00	(180,500.00)	25.000000	1	(111.47)	(1,089.62)	90.00	0.00	(222.99)	0.00	(201,339.43)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	4,970.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	64,800.00
JP3409800004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	64,800.00	0.00	0.00	64,772.91
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,668.000000	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	1,600	JPY	4,800.000000	11,700,000.00	7,680,000.00		0.227000	ACT/365					(11,256.33)	0.00	(53,156.98)
JP3409000001	2,400	1.000000	4,825.777941	11,566,751.79	7,721,244.71	(41,244.71)	25.000000	1	(152.07)	(655.95)	90.00	0.00	(314.77)	0.00	(53,156.98)
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	4,900	JPY	7,040.000000	36,603,000.00	34,496,000.00		0.227000	ACT/365					0.00	0.00	(2,748,346.26)
JP3368400002	4,900	1.000000	7,600.000000	37,240,000.00	37,240,000.00	(2,744,000.00)	25.000000	1	(482.31)	(4,346.26)	90.00	0.00	0.00	0.00	(2,748,346.26)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TAKASAGO THERMAL ENGINEERING CMN															
1969.T	0	JPY	6,100.000000	1,235,800.00	0.00		0.227000	ACT/365					(18,760.17)	0.00	(18,857.50)
JP3455200000	200	1.000000	0.000000	1,241,480.69	0.00	0.00	25.000000	1	(16.19)	(97.32)	90.00	0.00	(97.32)	0.00	(18,857.50)
TDK CORP CMN															
6762.T	46,400	JPY	1,879.500000	21,413,500.00	87,208,800.00		0.227000	ACT/365					0.00	0.00	(91,570.70)
JP3538800008	11,300	1.000000	1,881.466037	21,800,416.94	87,300,024.14	(91,224.14)	25.000000	1	(282.25)	(346.56)	90.00	0.00	0.00	0.00	(91,570.70)
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	19,800	JPY	2,836.500000	48,613,700.00	56,162,700.00		0.227000	ACT/365					0.00	0.00	(1,518,982.93)
JP3545240008	16,700	1.000000	2,928.110130	49,152,507.04	57,976,580.57	(1,813,880.57)	25.000000	1	(638.66)	(4,802.36)	90.00	299,700.00	0.00	0.00	(1,519,108.22)
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	32,300	JPY	1,791.500000	52,472,500.00	57,865,450.00		0.227000	ACT/365					0.00	0.00	(1,782,400.34)
JP3283460008	30,200	1.000000	1,846.489151	55,927,258.16	59,641,599.58	(1,776,149.58)	25.000000	1	(707.22)	(6,250.77)	90.00	0.00	0.00	0.00	(1,782,400.34)
TIS INC. CMN															
3626.T	6,000	JPY	3,422.000000	21,384,000.00	20,532,000.00		0.227000	ACT/365					0.00	0.00	(1,892,603.31)
JP3104890003	6,000	1.000000	3,737.000000	22,422,000.00	22,422,000.00	(1,890,000.00)	25.000000	1	(285.91)	(2,603.31)	90.00	0.00	0.00	0.00	(1,892,603.31)
TOBU RAILWAY CMN															
9001.T	30,800	JPY	2,538.000000	83,276,700.00	78,170,400.00		0.227000	ACT/365					(63,295.95)	0.00	(1,041,723.96)
JP3597800006	32,600	1.000000	2,569.458117	83,755,409.99	79,139,309.99	(968,909.99)	25.000000	1	(1,091.28)	(9,518.02)	90.00	0.00	(548.54)	0.00	(1,041,723.96)
TOKIO MARINE HOLDINGS CMN															
8766.T	21,200	JPY	5,283.000000	96,031,800.00	111,999,600.00		0.227000	ACT/365					(512,599.28)	0.00	595,726.25
JP3910660004	18,600	1.000000	5,230.610457	97,997,608.82	110,888,941.69	1,110,658.31	25.000000	1	(1,267.22)	(2,332.78)	90.00	0.00	(1,322.40)	0.00	595,726.25
TOKYO ELECTRIC POWER CMN															
9501.T	93,500	JPY	424.300000	4,974,393.32	39,672,050.00		0.227000	ACT/365					0.00	0.00	(34,375.75)
JP3585800000	11,400	1.000000	424.666960	4,974,393.32	39,706,360.74	(34,310.74)	25.000000	1	(65.01)	(65.01)	90.00	0.00	0.00	0.00	(34,375.75)
TORAY INDUSTRIES CMN															
3402.T	18,200	JPY	1,018.000000	18,795,600.00	18,527,600.00		0.227000	ACT/365					103,331.04	0.00	294,340.30
JP3621000003	18,400	1.000000	1,007.381560	18,534,339.11	18,334,344.39	193,255.61	25.000000	1	(244.01)	(2,246.35)	90.00	0.00	(497.67)	0.00	294,340.30
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	0	JPY	10,195.000000	1,065,000.00	0.00		0.227000	ACT/365					4,362.49	0.00	4,265.66
JP3613000003	100	1.000000	0.000000	1,055,568.61	0.00	0.00	25.000000	1	(13.86)	(96.83)	90.00	0.00	(96.83)	0.00	4,265.66
TOYO TANSO CMN															
5310.T	300	JPY	3,965.000000	0.00	1,189,500.00		0.226997	ACT/365					0.00	0.00	(5,577.68)
JP3616000000	0	1.000000	3,983.592250	0.00	1,195,077.68	(5,577.68)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(5,577.68)
TREND MICRO INC. CMN															
4704.T	0	JPY	8,499.000000	1,667,000.00	0.00		0.227000	ACT/365					44,176.22	0.00	43,961.03
JP3637300009	200	1.000000	0.000000	1,645,706.96	0.00	0.00	25.000000	1	(21.65)	(215.19)	90.00	0.00	(215.19)	0.00	43,961.03

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
USS CO LTD CMN															
4732.T	91,900	JPY	1,326.000000	115,484,400.00	121,859,400.00		0.227000	ACT/365					0.00	0.00	(4,242,760.84)
JP3944130008	86,700	1.000000	1,372.020548	119,232,842.80	126,088,688.40	(4,229,288.40)	25.000000	1	(1,532.52)	(13,472.44)	90.00	0.00	0.00	0.00	(4,242,760.84)
VISIONAL INC CMN															
4194.T	1,800	JPY	7,606.000000	13,647,600.00	13,690,800.00		0.227000	ACT/365					0.00	0.00	(495,989.99)
JP3800270005	1,700	1.000000	7,880.865140	13,404,006.45	14,185,557.25	(494,757.25)	25.000000	1	(176.84)	(1,232.74)	90.00	0.00	0.00	0.00	(495,989.99)
YAKULT HONSHA CO., LTD. CMN															
2267.T	25,000	JPY	2,885.000000	76,815,900.00	72,125,000.00		0.227000	ACT/365					(207,466.60)	0.00	(2,468,023.81)
JP3931600005	26,700	1.000000	2,975.071511	79,454,687.77	74,376,787.77	(2,251,787.77)	25.000000	1	(1,020.28)	(8,769.44)	90.00	0.00	(597.24)	0.00	(2,468,023.81)
YAMAZAKI BAKING CO LTD CMN															
2212.T	6,300	JPY	2,829.500000	19,175,400.00	17,825,850.00		0.227000	ACT/365					(46,823.49)	0.00	(534,791.52)
JP3935600001	6,700	1.000000	2,943.500000	19,721,450.00	18,544,050.00	(718,200.00)	25.000000	1	(253.99)	(2,328.03)	90.00	232,560.00	(138.99)	0.00	(534,888.75)
ZENKOKU HOSHO CO LTD CMN															
7164.T	8,500	JPY	5,345.000000	41,195,000.00	45,432,500.00		0.227000	ACT/365					0.00	0.00	(979,363.99)
JP3429250008	7,700	1.000000	5,459.943109	42,124,937.94	46,409,516.42	(977,016.42)	25.000000	1	(544.14)	(2,347.56)	90.00	0.00	0.00	0.00	(979,363.99)
ZOZO CMN															
3092.T	28,600	JPY	4,816.000000	139,253,400.00	137,737,600.00		0.227000	ACT/365					0.00	0.00	(1,981,765.88)
JP3399310006	28,600	1.000000	4,884.793899	139,705,105.53	139,705,105.53	(1,967,505.53)	25.000000	1	(1,822.64)	(14,260.35)	90.00	0.00	0.00	0.00	(1,981,765.88)
TOTAL Long				4,375,711,323.49	4,265,951,020.00	(113,895,882.86)			(57,810.40)	(470,269.19)		5,425,740.00	(5,686,140.75)	0.00	(114,626,552.79)
				4,476,439,596.80	4,379,846,902.86	(113,895,882.86)							(92,041.71)	0.00	(114,628,821.02)
Short															
ADVANTEST CORP CMN															
6857.T	(1,900)	JPY	9,090.000000	(33,216,000.00)	(17,271,000.00)		0.227000	ACT/365					1,209,824.05	0.00	2,862,990.39
JP3122400009	(3,200)	1.000000	9,960.142022	(31,842,730.09)	(18,924,269.84)	1,653,269.84	(25.000000)	1	(29.47)	(103.51)	92.00	0.00	(81.75)	0.00	2,862,990.39
AEON CMN															
8267.T	(18,700)	JPY	3,597.000000	0.00	(67,263,900.00)		0.226997	ACT/365					0.00	0.00	352,704.63
JP3388200002	0	1.000000	3,615.861210	0.00	(67,616,604.63)	352,704.63	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	352,704.63
AGC INC. CMN															
5201.T	0	JPY	4,431.000000	0.00	0.00		0.000000	ACT/365					1,727.04	0.00	(36,912.96)
JP3112000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(38,640.00)	(0.84)	0.00	(36,896.81)
AOYAMA TRADING CO., LTD. CMN															
8219.T	(900)	JPY	2,113.000000	0.00	(1,901,700.00)		0.226996	ACT/365					0.00	0.00	8,475.83
JP3106200003	0	1.000000	2,122.417589	0.00	(1,910,175.83)	8,475.83	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	8,475.83
APIER GROUP CMN															
4180.T	(1,400)	JPY	1,448.000000	(2,058,000.00)	(2,027,200.00)		0.227000	ACT/365					19,125.33	0.00	31,865.12
JP3160960005	(1,400)	1.000000	1,460.000000	(2,044,000.00)	(2,044,000.00)	16,800.00	(25.000000)	1	(1.38)	(12.21)	92.00	(4,048.00)	(1.71)	0.00	31,866.81

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	(46,500)	JPY	1,592.500000	0.00	(74,051,250.00)		0.226997	ACT/365					411,250.53	0.00	(324,559.38)
JP3116000005	0	1.000000	1,588.299980	0.00	(73,855,949.07)	(195,300.93)	(25.000000)	0	0.00	(8.98)	-	(540,500.00)	(8.98)	0.00	(324,421.52)
ASICS CORP CMN															
7936.T	(31,500)	JPY	3,300.000000	(70,221,600.00)	(103,950,000.00)		0.227000	ACT/365					148,894.72	0.00	(2,339,309.08)
JP3118000003	(21,600)	1.000000	3,223.731214	(69,361,125.50)	(101,547,533.25)	(2,402,466.75)	(25.000000)	1	(49.60)	(177.05)	92.00	(85,560.00)	(24.80)	0.00	(2,339,287.26)
BANDAI NAMCO HOLDINGS CMN															
7832.T	0	JPY	3,502.000000	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	3,357.000000	(62,735,600.00)	(63,111,600.00)		0.227000	ACT/365					190,551.11	0.00	2,389,893.43
JP3218900003	(18,800)	1.000000	3,474.000000	(65,311,200.00)	(65,311,200.00)	2,199,600.00	(25.000000)	1	(23.51)	(257.68)	92.00	0.00	(7.18)	0.00	2,389,893.43
CERES CMN															
3696.T	(3,300)	JPY	2,735.000000	(8,286,000.00)	(9,025,500.00)		0.227000	ACT/365					0.00	0.00	952,126.88
JP3423570005	(3,000)	1.000000	3,075.195710	(9,315,000.00)	(10,148,145.84)	1,122,645.84	(253.333300)	1	(517.17)	(4,918.96)	92.00	(165,600.00)	0.00	0.00	952,196.11
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	0	JPY	1,580.500000	0.00	0.00		0.000000	ACT/365					132,309.20	0.00	132,286.95
JP3526600006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(22.24)	92.00	0.00	(22.24)	0.00	132,286.95
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
9504.T	(25,100)	JPY	835.000000	(26,132,600.00)	(20,958,500.00)		0.227000	ACT/365					374,299.83	0.00	2,304,382.58
JP3522200009	(29,900)	1.000000	911.900000	(27,265,810.00)	(22,888,690.00)	1,930,190.00	(25.000000)	1	(9.42)	(107.26)	92.00	0.00	(17.44)	0.00	2,304,382.58
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
2579.T	(1,200)	JPY	2,467.500000	0.00	(2,961,000.00)		0.226997	ACT/365					0.00	0.00	(3,642.24)
JP3293200006	0	1.000000	2,464.464799	0.00	(2,957,357.76)	(3,642.24)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(3,642.24)
COSMO ENERGY HOLDINGS CO., LTD. CMN															
5021.T	(8,200)	JPY	7,165.000000	(53,458,400.00)	(58,753,000.00)		0.227000	ACT/365					0.00	0.00	(1,784,245.75)
JP3298000005	(7,600)	1.000000	6,947.448156	(52,670,554.30)	(56,969,074.88)	(1,783,925.12)	(25.000000)	1	(38.59)	(320.62)	92.09	0.00	0.00	0.00	(1,784,245.75)
CUORIPS INC. CMN															
4894.T	(1,000)	JPY	4,610.000000	(4,780,000.00)	(4,610,000.00)		0.227000	ACT/365					0.00	0.00	2,581.64
JP3266030000	(1,000)	1.000000	4,633.968475	(4,633,968.47)	(4,633,968.47)	23,968.48	(2,030.000000)	1	(2,629.65)	(21,386.84)	92.00	0.00	0.00	0.00	2,581.64
CYBER AGENT LTD CMN															
4751.T	0	JPY	1,033.500000	(1,278,000.00)	0.00		0.227000	ACT/365					318,873.30	0.00	318,822.73
JP3311400000	(1,200)	1.000000	0.000000	(1,315,200.00)	0.00	0.00	(25.000000)	1	(0.57)	(50.57)	92.00	0.00	(50.57)	0.00	318,822.73
DAIHEN CORP. CMN															
6622.T	(1,900)	JPY	7,360.000000	(14,782,000.00)	(13,984,000.00)		0.227000	ACT/365					0.00	0.00	1,386,924.69
JP3497800007	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(15,371,000.00)	1,387,000.00	(25.000000)	1	(5.65)	(75.31)	92.00	0.00	0.00	0.00	1,386,924.69

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
DAIKIN INDUSTRIES CMN															
6367.T	0	JPY	18,265.000000	(55,155,000.00)	0.00		0.227000	ACT/365					3,838,300.68	0.00	3,837,690.72
JP3481800005	(3,000)	1.000000	0.000000	(56,792,442.87)	0.00	0.00	(25.000000)	1	(24.57)	(609.96)	92.00	0.00	(627.09)	0.00	3,837,690.72
DAIKOKUYA HOLDINGS CMN															
6993.T	(597,500)	JPY	21.000000	(6,181,998.14)	(12,547,500.00)		0.227000	ACT/365					0.00	0.00	1,000,564.04
JP3926000005	(268,800)	1.000000	22.677354	(6,181,998.14)	(13,549,719.29)	1,002,219.29	(1,000.000000)	1	(1,655.25)	(1,655.25)	92.00	0.00	0.00	0.00	1,000,564.04
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
1925.T	(13,500)	JPY	4,670.000000	0.00	(63,045,000.00)		0.226997	ACT/365					0.00	0.00	88,896.03
JP3505000004	0	1.000000	4,676.584891	0.00	(63,133,896.03)	88,896.03	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	88,896.03
DENA CMN															
2432.T	(5,200)	JPY	2,794.500000	(14,905,000.00)	(14,531,400.00)		0.227000	ACT/365					898,067.46	0.00	2,664,143.26
JP3548610009	(5,500)	1.000000	3,134.130753	(17,237,979.91)	(16,297,479.91)	1,766,079.92	(25.000000)	1	5.12	(4.12)	92.00	0.00	(4.05)	0.00	2,664,143.26
DENKA COMPANY LIMITED CMN															
4061.T	0	JPY	2,139.000000	(1,303,500.00)	0.00		0.227000	ACT/365					52,851.77	0.00	52,845.55
JP3549600009	(600)	1.000000	0.000000	(1,339,985.42)	0.00	0.00	(25.000000)	1	(0.59)	(6.22)	92.00	0.00	(6.76)	0.00	52,845.55
DENTSU GROUP CMN															
4324.T	0	JPY	3,633.000000	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	(4,500)	JPY	2,315.500000	(12,282,400.00)	(10,419,750.00)		0.227000	ACT/365					163,178.38	0.00	943,083.74
JP3924800000	(5,200)	1.000000	2,543.000000	(13,223,600.00)	(11,443,500.00)	1,023,750.00	(25.000000)	1	(1.89)	(44.64)	92.00	(243,800.00)	(6.78)	0.00	943,185.66
EBARA CORPORATION CMN															
6361.T	0	JPY	2,714.000000	(6,578,400.00)	0.00		0.227000	ACT/365					(104,379.69)	0.00	(104,409.10)
JP3166000004	(2,400)	1.000000	0.000000	(6,389,736.64)	0.00	0.00	(25.000000)	1	(5.32)	(29.40)	92.00	0.00	(36.82)	0.00	(104,409.10)
EISAI CO., LTD. CMN															
4523.T	(19,000)	JPY	4,212.000000	(80,921,000.00)	(80,028,000.00)		0.227000	ACT/365					0.00	0.00	2,344,658.15
JP3160400002	(19,000)	1.000000	4,335.417252	(82,372,927.79)	(82,372,927.79)	2,344,927.79	(25.000000)	1	(41.96)	(269.65)	92.00	0.00	0.00	0.00	2,344,658.15
ENEOS HOLDINGS CMN															
5020.T	0	JPY	801.000000	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	(8,500)	JPY	4,378.000000	(22,226,400.00)	(37,213,000.00)		0.227000	ACT/365					8,680.96	0.00	(1,340,788.03)
JP3802400006	(5,400)	1.000000	4,219.253617	(22,652,114.55)	(35,863,655.75)	(1,349,344.25)	(25.000000)	1	(11.36)	(124.74)	92.00	0.00	(23.53)	0.00	(1,340,788.03)
FERROTEC CORPORATION CMN															
6890.T	(8,500)	JPY	2,551.000000	(23,540,000.00)	(21,683,500.00)		0.227000	ACT/365					5,749.99	0.00	282,063.11
JP3802720007	(8,800)	1.000000	2,583.525398	(22,735,165.89)	(21,959,965.89)	276,465.89	(25.000000)	1	(19.84)	(152.76)	92.00	0.00	(5.81)	0.00	282,063.11

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
FINANCIAL PARTNERS GROUP CMN															
7148.T	(15,200)	JPY	2,672.000000	(40,057,500.00)	(40,614,400.00)		0.227000	ACT/365					0.00	0.00	3,258,612.94
JP3166990006	(14,700)	1.000000	2,886.391971	(42,527,945.40)	(43,873,157.96)	3,258,757.96	(25.000000)	1	(9.88)	(145.02)	92.00	0.00	0.00	0.00	3,258,612.94
FREEE CMN															
4478.T	(10,900)	JPY	2,885.000000	(33,592,000.00)	(31,446,500.00)		0.227000	ACT/365					0.00	0.00	1,679,007.91
JP3826520003	(10,400)	1.000000	3,040.350335	(31,581,419.95)	(33,139,818.65)	1,693,318.65	(211.538400)	1	(1,750.44)	(14,310.74)	92.00	0.00	0.00	0.00	1,679,018.05
FUJITSU CMN															
6702.T	(4,600)	JPY	2,689.500000	(111,658,900.00)	(12,371,700.00)		0.227000	ACT/365					5,446,674.80	0.00	6,082,295.61
JP3818000006	(39,800)	1.000000	2,827.741662	(113,561,518.02)	(13,007,611.64)	635,911.64	(25.000000)	1	(58.53)	(290.84)	92.00	0.00	(296.99)	0.00	6,082,295.61
GENDA INC. CMN															
9166.T	(1,400)	JPY	2,606.000000	(2,403,900.00)	(3,648,400.00)		0.227000	ACT/365					(27,135.11)	0.00	(53,750.47)
JP3386890002	(900)	1.000000	2,589.795983	(2,308,500.00)	(3,625,714.38)	(22,685.62)	(636.111100)	1	(404.59)	(3,929.74)	92.00	0.00	(262.38)	0.00	(53,750.47)
GS YUASA CMN															
6674.T	(2,000)	JPY	2,488.000000	(4,749,050.00)	(4,976,000.00)		0.227000	ACT/365					0.00	0.00	308,862.44
JP3385820000	(1,900)	1.000000	2,642.441940	(5,036,900.00)	(5,284,883.88)	308,883.88	(25.000000)	1	(1.20)	(21.44)	92.00	0.00	0.00	0.00	308,862.44
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(10,700)	JPY	3,730.000000	(47,183,500.00)	(39,911,000.00)		0.227000	ACT/365					(1,819,074.84)	0.00	(5,939,106.90)
JP3765150002	(11,900)	1.000000	3,345.000000	(39,805,500.00)	(35,791,500.00)	(4,119,500.00)	(25.000000)	1	(75.62)	(532.06)	92.00	0.00	(95.47)	0.00	(5,939,106.90)
HINO MOTORS LTD CMN															
7205.T	(71,800)	JPY	510.200000	(37,859,450.00)	(36,632,360.00)		0.227000	ACT/365					182,730.58	0.00	4,189,042.18
JP3792600003	(73,300)	1.000000	566.000000	(41,487,800.00)	(40,638,800.00)	4,006,440.00	(25.000000)	1	(1.29)	(128.40)	92.00	0.00	(5.68)	0.00	4,189,042.18
HIS CMN															
9603.T	(16,900)	JPY	1,315.000000	(20,759,200.00)	(22,223,500.00)		0.227000	ACT/365					2,090.75	0.00	1,971,910.16
JP3160740001	(15,400)	1.000000	1,431.887591	(22,199,730.25)	(24,198,900.29)	1,975,400.29	(128.571400)	1	(593.18)	(5,580.89)	92.00	0.00	(13.66)	0.00	1,971,910.16
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(4,500)	JPY	3,457.000000	(10,543,100.00)	(15,556,500.00)		0.227000	ACT/365					4,677.44	0.00	115,772.86
JP3787000003	(3,100)	1.000000	3,481.698785	(10,901,977.19)	(15,667,644.53)	111,144.53	(25.000000)	1	(4.41)	(49.12)	92.00	0.00	(1.75)	0.00	115,772.86
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(13,200)	JPY	765.900000	(11,043,200.00)	(10,109,880.00)		0.227000	ACT/365					79,695.55	0.00	958,866.14
JP3850200001	(14,000)	1.000000	832.507198	(11,676,000.00)	(10,989,095.02)	879,215.02	(25.000000)	1	(3.02)	(44.43)	92.00	0.00	(3.52)	0.00	958,866.14
HONDA MOTOR CMN															
7267.T	0	JPY	1,472.500000	(7,336,800.00)	0.00		0.227000	ACT/365					249,440.10	0.00	249,392.57
JP3854600008	(4,800)	1.000000	0.000000	(7,425,056.49)	0.00	0.00	(25.000000)	1	(4.07)	(47.54)	92.00	0.00	(47.54)	0.00	249,392.57
HORIBA LTD CMN															
6856.T	0	JPY	9,140.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(15,180.00)
JP3853000002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(15,180.00)	0.00	0.00	(15,173.65)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
HOYA CORP CMN															
7741.T	(2,100)	JPY	20,320.000000	(10,197,500.00)	(42,672,000.00)		0.227000	ACT/365					0.00	0.00	(367,763.89)
JP3837800006	(500)	1.000000	20,144.880974	(10,004,349.67)	(42,304,250.04)	(367,749.96)	(25.000000)	1	(7.63)	(13.93)	92.00	0.00	0.00	0.00	(367,763.89)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(88,100)	JPY	1,033.500000	(94,109,400.00)	(91,051,350.00)		0.227000	ACT/365					(148,500.89)	0.00	27,138.82
JP3142500002	(92,400)	1.000000	1,035.500000	(95,680,200.00)	(91,227,550.00)	176,200.00	(25.000000)	1	(49.53)	(560.28)	92.00	0.00	(42.47)	0.00	27,138.82
IHI CORPORATION CMN															
7013.T	0	JPY	8,468.000000	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	4,095.000000	(6,120,000.00)	(7,371,000.00)		0.227000	ACT/365					0.00	0.00	80,327.41
JP3153830009	(1,500)	1.000000	4,144.370814	(6,249,946.12)	(7,459,867.47)	88,867.47	(650.000000)	1	(1,050.99)	(8,540.05)	92.00	0.00	0.00	0.00	80,327.41
INFRONEER HOLDINGS INC. CMN															
5076.T	(5,800)	JPY	1,145.000000	(7,411,950.00)	(6,641,000.00)		0.227000	ACT/365					228,703.79	0.00	669,456.30
JP3153850007	(6,300)	1.000000	1,221.000000	(7,692,300.00)	(7,081,800.00)	440,800.00	(25.000000)	1	(2.93)	(47.49)	92.00	0.00	(18.55)	0.00	669,456.30
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	(7,600)	JPY	966.000000	(8,299,900.00)	(7,341,600.00)		0.227000	ACT/365					0.00	0.00	1,117,244.37
JP3244850008	(7,100)	1.000000	1,117.915450	(7,973,791.38)	(8,496,157.42)	1,154,557.42	(2,312.676000)	1	(5,209.31)	(37,313.05)	92.00	0.00	0.00	0.00	1,117,233.49
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	0	JPY	2,441.000000	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	0	0.00	(38.55)	92.00	0.00	(38.55)	0.00	1,168,601.60
ITO EN, LTD.															
2593.T	(23,400)	JPY	3,373.000000	(72,963,800.00)	(78,928,200.00)		0.227000	ACT/365					0.00	0.00	3,490,753.04
JP3143000002	(21,100)	1.000000	3,522.189207	(74,650,232.46)	(82,419,227.44)	3,491,027.44	(25.000000)	1	(35.49)	(274.40)	92.00	0.00	0.00	0.00	3,490,753.04
IWATANI INTERNATIONAL CMN															
8088.T	(4,400)	JPY	1,750.500000	(8,085,000.00)	(7,702,200.00)		0.227000	ACT/365					9,980.49	0.00	227,527.45
JP3151600008	(4,400)	1.000000	1,799.951826	(7,915,600.00)	(7,919,788.03)	217,588.03	(25.000000)	1	(6.15)	(41.08)	92.00	0.00	(2.14)	0.00	227,527.45
JAPAN AIRPORT TERMINAL CMN															
9706.T	(12,000)	JPY	4,773.000000	(49,896,000.00)	(57,276,000.00)		0.227000	ACT/365					118,845.23	0.00	2,199,943.30
JP3699400002	(10,500)	1.000000	4,946.440978	(52,500,000.00)	(59,357,291.74)	2,081,291.74	(25.000000)	1	(15.25)	(193.67)	92.00	0.00	(9.70)	0.00	2,199,943.30
JFE HOLDINGS CMN															
5411.T	(44,700)	JPY	1,731.000000	(145,393,000.00)	(77,375,700.00)		0.227000	ACT/365					1,909,453.03	0.00	4,076,615.98
JP3386030005	(83,800)	1.000000	1,779.500000	(149,122,100.00)	(79,543,650.00)	2,167,950.00	(25.000000)	1	(68.43)	(787.05)	92.00	0.00	(401.49)	0.00	4,076,615.98
JGC HOLDINGS CMN															
1963.T	(54,000)	JPY	1,278.500000	(65,022,750.00)	(69,039,000.00)		0.227000	ACT/365					0.00	0.00	1,842,280.71
JP3667600005	(51,300)	1.000000	1,312.622873	(67,473,156.71)	(70,881,635.15)	1,842,635.15	(25.000000)	1	(25.73)	(354.44)	92.00	0.00	0.00	0.00	1,842,280.71

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
K'S HOLDINGS CMN															
8282.T	(49,200)	JPY	1,407.500000	(60,943,400.00)	(69,249,000.00)		0.227000	ACT/365					0.00	0.00	11,394.38
JP3277150003	(43,100)	1.000000	1,407.737670	(60,706,949.40)	(69,260,693.37)	11,693.37	(25.000000)	1	(39.87)	(298.99)	92.00	0.00	0.00	0.00	11,394.38
KADOKAWA CORPORATION CMN															
9468.T	0	JPY	3,195.000000	0.00	0.00		0.000000	ACT/365					11,275.34	0.00	11,271.85
JP3214350005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(3.49)	92.00	0.00	(3.49)	0.00	11,271.85
KAJIMA CMN															
1812.T	(59,400)	JPY	2,591.000000	(191,430,000.00)	(153,905,400.00)		0.227000	ACT/365					4,484,516.52	0.00	21,709,627.27
JP3210200006	(70,900)	1.000000	2,881.000000	(204,262,900.00)	(171,131,400.00)	17,226,000.00	(25.000000)	1	(40.82)	(889.25)	92.00	0.00	(238.11)	0.00	21,709,627.27
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	0	JPY	1,686.000000	(3,515,400.00)	0.00		0.227000	ACT/365					140,898.12	0.00	140,883.56
JP3228600007	(2,100)	1.000000	0.000000	(3,654,026.46)	0.00	0.00	(25.000000)	1	(1.35)	(14.56)	92.00	0.00	(15.71)	0.00	140,883.56
KAO CORP LTD CMN															
4452.T	(7,800)	JPY	5,877.000000	(46,979,400.00)	(45,840,600.00)		0.227000	ACT/365					322,381.20	0.00	3,587,977.69
JP3205800000	(7,800)	1.000000	6,386.225561	(49,812,559.38)	(49,812,559.38)	3,971,959.38	(25.000000)	1	(11.98)	(170.89)	92.00	(706,192.00)	(11.26)	0.00	3,588,272.91
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,200)	JPY	13,540.000000	(75,531,000.00)	(70,408,000.00)		0.227000	ACT/365					0.00	0.00	(561,203.74)
JP3211050004	(5,100)	1.000000	13,462.866328	(68,544,000.00)	(70,006,904.91)	(401,095.10)	(910.784300)	1	(18,420.96)	(160,108.65)	92.00	0.00	0.00	0.00	(561,203.74)
KINTETSU CORP CMN															
9041.T	0	JPY	3,197.000000	(4,538,800.00)	0.00		0.227000	ACT/365					152,365.69	0.00	152,341.15
JP3260800002	(1,400)	1.000000	0.000000	(4,634,000.00)	0.00	0.00	(25.000000)	1	(2.27)	(24.53)	92.00	0.00	(25.29)	0.00	152,341.15
KIRIN HOLDINGS COMPANY, LTD CMN															
2503.T	(135,200)	JPY	1,942.000000	(146,150,000.00)	(262,558,400.00)		0.227000	ACT/365					268,175.62	0.00	5,523,696.03
JP3258000003	(74,000)	1.000000	1,995.563441	(150,614,974.79)	(269,800,177.26)	7,241,777.26	(25.000000)	1	(64.33)	(528.85)	92.00	(1,985,728.00)	(12.52)	0.00	5,524,526.16
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(5,500)	JPY	5,697.000000	(28,406,400.00)	(31,333,500.00)		0.227000	ACT/365					0.00	0.00	2,330,783.30
JP3301100008	(4,800)	1.000000	6,167.181541	(29,878,961.13)	(33,919,498.48)	2,585,998.48	(25.000000)	1	(8.74)	(99.18)	92.00	(255,116.00)	0.00	0.00	2,330,889.95
KOBE BUSSAN CMN															
3038.T	0	JPY	3,221.000000	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	0	JPY	1,561.000000	(22,200,750.00)	0.00		0.227000	ACT/365					332,994.85	0.00	332,859.30
JP3289800009	(14,300)	1.000000	0.000000	(22,579,700.00)	0.00	0.00	(25.000000)	1	(11.63)	(135.55)	92.00	0.00	(144.99)	0.00	332,859.30
KOKUSAI ELECTRIC CMN															
6525.T	(600)	JPY	2,165.500000	(1,345,200.00)	(1,299,300.00)		0.227000	ACT/365					0.00	0.00	138,103.27
JP3293330001	(600)	1.000000	2,395.677604	(1,437,406.56)	(1,437,406.56)	138,106.56	(25.000000)	1	(0.27)	(3.29)	92.00	0.00	0.00	0.00	138,103.27

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KOSE CORPORATION. CMN															
4922.T	(400)	JPY	6,624.000000	(1,338,000.00)	(2,649,600.00)		0.227000	ACT/365					0.00	0.00	110,063.44
JP3283650004	(200)	1.000000	6,899.168191	(1,428,053.84)	(2,759,667.28)	110,067.28	(25.000000)	1	(0.28)	(3.84)	92.00	0.00	0.00	0.00	110,063.44
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(2,300)	JPY	3,132.000000	(7,127,700.00)	(7,203,600.00)		0.227000	ACT/365					0.00	0.00	184,069.64
JP3266190002	(2,300)	1.000000	3,217.640398	(7,400,572.92)	(7,400,572.92)	196,972.92	(25.000000)	1	(2.79)	(23.28)	92.00	(12,880.00)	0.00	0.00	184,070.06
KYOCERA CORPORATION CMN															
6971.T	(6,500)	JPY	1,593.000000	(11,894,000.00)	(10,354,500.00)		0.227000	ACT/365					236,447.47	0.00	693,182.09
JP3249600002	(7,600)	1.000000	1,663.273903	(12,643,829.22)	(10,811,280.37)	456,780.37	(25.000000)	1	(2.83)	(45.75)	92.00	0.00	(13.33)	0.00	693,182.09
KYORITSU MAINTENANCE CMN															
9616.T	(51,800)	JPY	2,826.000000	(141,926,400.00)	(146,386,800.00)		0.227000	ACT/365					0.00	0.00	4,891,613.67
JP3253900009	(50,400)	1.000000	2,920.444920	(147,368,301.08)	(151,279,046.86)	4,892,246.86	(25.000000)	1	(55.59)	(633.19)	92.00	0.00	0.00	0.00	4,891,613.67
KYUDENKO CORPORATION CMN															
1959.T	(2,300)	JPY	5,233.000000	(1,583,297.08)	(12,035,900.00)		0.227000	ACT/365					0.00	0.00	69,012.13
JP3247050002	(300)	1.000000	5,263.005709	(1,583,297.08)	(12,104,913.13)	69,013.13	(25.000000)	1	(1.00)	(1.00)	92.00	0.00	0.00	0.00	69,012.13
LAND CMN															
8918.T	(619,200)	JPY	8.000000	(4,334,400.00)	(4,953,600.00)		0.227000	ACT/365					0.00	0.00	(618,013.31)
JP3968800007	(619,200)	1.000000	7.002411	(4,335,892.62)	(4,335,892.62)	(617,707.38)	(50.000000)	1	(32.41)	(305.94)	92.00	0.00	0.00	0.00	(618,013.31)
LIFEDRINK COMPANY CMN															
2585.T	(5,600)	JPY	2,324.000000	(10,006,100.00)	(13,014,400.00)		0.227000	ACT/365					(14,560.07)	0.00	(235,618.79)
JP3966680005	(4,300)	1.000000	2,284.536429	(9,778,200.00)	(12,793,404.00)	(220,996.00)	(25.000000)	1	(7.72)	(62.73)	92.00	0.00	(1.32)	0.00	(235,618.79)
LION CORPORATION CMN															
4912.T	(1,500)	JPY	1,641.500000	0.00	(2,462,250.00)		0.226996	ACT/365					0.00	0.00	(12,509.24)
JP3965400009	0	1.000000	1,633.160504	0.00	(2,449,740.76)	(12,509.24)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(12,509.24)
LIXIL CMN															
5938.T	0	JPY	1,704.500000	0.00	0.00		0.000000	ACT/365					1,867.06	0.00	1,867.06
JP3626800001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	0.00	(0.65)	0.00	1,867.06
MARUBENI CORPORATION CMN															
8002.T	(3,400)	JPY	2,268.500000	(8,708,700.00)	(7,712,900.00)		0.227000	ACT/365					619,497.20	0.00	1,041,031.76
JP3877600001	(3,900)	1.000000	2,392.500000	(9,330,750.00)	(8,134,500.00)	421,600.00	(25.000000)	1	(1.62)	(65.45)	92.00	0.00	(36.33)	0.00	1,041,031.76
MATSUKIYOCOCOKARA CMN															
3088.T	(36,100)	JPY	2,206.500000	(124,740,900.00)	(79,654,650.00)		0.227000	ACT/365					2,330,556.47	0.00	5,883,093.36
JP3869010003	(55,800)	1.000000	2,304.925907	(128,616,325.26)	(83,207,825.26)	3,553,175.26	(25.000000)	1	(54.50)	(638.36)	92.00	0.00	(243.91)	0.00	5,883,093.36
MEDLEY CMN															
4480.T	(700)	JPY	3,680.000000	(2,614,500.00)	(2,576,000.00)		0.227000	ACT/365					0.00	0.00	108,490.59
JP3921310003	(700)	1.000000	3,835.000000	(2,684,500.00)	(2,684,500.00)	108,500.00	(25.000000)	1	(1.21)	(9.41)	92.00	0.00	0.00	0.00	108,490.59

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MERCARI CMN															
4385.T	(32,100)	JPY	1,684.500000	(46,662,200.00)	(54,072,450.00)		0.227000	ACT/365					0.00	0.00	2,304,214.64
JP3921290007	(27,400)	1.000000	1,756.286281	(48,576,196.70)	(56,376,789.63)	2,304,339.63	(25.000000)	1	(17.50)	(125.00)	92.00	0.00	0.00	0.00	2,304,214.64
MITSUBISHI CORP. CMN															
8058.T	(15,800)	JPY	2,496.000000	0.00	(39,436,800.00)		0.226997	ACT/365					0.00	0.00	74,031.63
JP3898400001	0	1.000000	2,500.685546	0.00	(39,510,831.63)	74,031.63	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	74,031.63
MITSUBISHI MOTORS CMN															
7211.T	(22,300)	JPY	478.000000	(7,897,050.00)	(10,659,400.00)		0.227000	ACT/365					387,288.24	0.00	999,158.83
JP3899800001	(16,100)	1.000000	505.439051	(8,574,860.00)	(11,271,290.84)	611,890.84	(25.000000)	1	(0.76)	(20.25)	92.00	0.00	0.00	(8.17)	999,158.83
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	(10,900)	JPY	1,892.500000	(182,736,000.00)	(20,628,250.00)		0.227000	ACT/365					2,581,931.80	0.00	2,699,233.28
JP3902900004	(96,000)	1.000000	1,903.307485	(183,713,857.79)	(20,746,051.59)	117,801.59	(25.000000)	1	(109.07)	(500.11)	92.00	0.00	0.00	(552.46)	2,699,233.28
MIITSUI E&S CMN															
7003.T	0	JPY	1,555.000000	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	0.00	(2.55)	165,556.80
MIITSUI O.S.K. LINES LTD CMN															
9104.T	0	JPY	5,291.000000	(24,952,300.00)	0.00		0.227000	ACT/365					1,572,209.15	0.00	1,572,055.12
JP3362700001	(4,700)	1.000000	0.000000	(26,002,224.26)	0.00	0.00	(25.000000)	1	(9.19)	(154.03)	92.00	0.00	0.00	(154.03)	1,572,055.12
MIZUHO FINANCIAL GROUP CMN															
8411.T	0	JPY	3,979.000000	(12,432,000.00)	0.00		0.227000	ACT/365					229,776.78	0.00	229,767.48
JP3885780001	(3,200)	1.000000	0.000000	(12,601,180.87)	0.00	0.00	(25.000000)	1	(6.78)	(9.30)	92.00	0.00	0.00	(9.30)	229,767.48
MODEC CMN															
6269.T	(7,900)	JPY	3,370.000000	(26,052,000.00)	(26,623,000.00)		0.227000	ACT/365					0.00	0.00	(414,500.08)
JP3888250002	(7,800)	1.000000	3,344.807387	(26,091,000.00)	(26,423,978.36)	(199,021.64)	(25.000000)	1	(16.17)	(198.43)	92.00	(215,280.00)	0.00	0.00	(414,410.08)
MONEY FORWARD, INC. CMN															
3994.T	(5,500)	JPY	4,036.000000	(26,653,000.00)	(22,198,000.00)		0.227000	ACT/365					0.00	0.00	4,372,336.58
JP3869960009	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(26,570,500.00)	4,372,500.00	(25.000000)	1	(17.31)	(163.42)	92.00	0.00	0.00	0.00	4,372,336.58
MURATA MFG. CO., LTD. CMN															
6981.T	0	JPY	2,469.000000	(17,657,500.00)	0.00		0.227000	ACT/365					304,713.78	0.00	304,658.56
JP3914400001	(7,000)	1.000000	0.000000	(17,738,596.91)	0.00	0.00	(25.000000)	1	(10.62)	(55.23)	92.00	0.00	0.00	(62.00)	304,658.56
NABTESCO CMN															
6268.T	(1,900)	JPY	2,656.500000	(6,790,000.00)	(5,047,350.00)		0.227000	ACT/365					97,500.83	0.00	263,872.11
JP3651210001	(2,500)	1.000000	2,808.000000	(7,020,000.00)	(5,335,200.00)	287,850.00	(25.000000)	1	(2.85)	(38.71)	92.00	(121,440.00)	(12.63)	0.00	263,922.88
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(11,200)	JPY	1,840.000000	(20,996,000.00)	(20,608,000.00)		0.227000	ACT/365					(34,147.64)	0.00	(453,751.78)
JP3651400008	(11,600)	1.000000	1,803.279437	(20,895,529.69)	(20,196,729.69)	(411,270.31)	(192.025800)	1	(974.64)	(8,333.84)	92.00	0.00	0.00	(348.64)	(453,751.38)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NEC CORPORATION CMN															
6701.T	0	JPY	12,885.000000	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	2,130.500000	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	1,552,000.16
NEXTAGE CO. LTD. CMN															
3186.T	(12,400)	JPY	1,428.000000	(5,335,200.00)	(17,707,200.00)		0.227000	ACT/365					0.00	0.00	(357,811.90)
JP3758210003	(3,600)	1.000000	1,453.768402	(5,327,753.67)	(18,026,728.18)	319,528.18	(84.027700)	1	(89.69)	(312.08)	92.00	(677,028.00)	0.00	0.00	(357,702.98)
NIDEC CMN															
6594.T	(53,100)	JPY	2,861.500000	(153,620,500.00)	(151,945,650.00)		0.227000	ACT/365					444,314.17	0.00	3,045,961.99
JP3734800000	(52,700)	1.000000	2,910.500040	(153,896,646.07)	(154,547,552.10)	2,601,902.10	(25.000000)	1	(95.08)	(254.29)	92.00	0.00	(91.44)	0.00	3,045,961.99
NIHON KOHDEN CORP. CMN															
6849.T	(24,700)	JPY	2,030.500000	(50,041,250.00)	(50,153,350.00)		0.227000	ACT/365					0.00	0.00	3,036,583.35
JP3706800004	(24,500)	1.000000	2,153.446154	(52,784,046.41)	(53,190,120.01)	3,036,770.01	(25.000000)	1	(14.47)	(186.66)	92.00	0.00	0.00	0.00	3,036,583.35
NIPPON ELEC GLASS CO LTD															
5214.T	(21,600)	JPY	3,367.000000	(78,477,600.00)	(72,727,200.00)		0.227000	ACT/365					(11,363.66)	0.00	(1,325,671.25)
JP3733400000	(22,800)	1.000000	3,371.000000	(76,858,800.00)	(72,813,600.00)	86,400.00	(25.000000)	1	(59.52)	(555.61)	92.05	(1,400,151.99)	(31.82)	0.00	(1,325,085.92)
NIPPON STEEL CMN															
5401.T	0	JPY	3,033.000000	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	439.400000	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	0	0.00	(52.69)	92.00	0.00	(52.69)	0.00	1,085,459.82
NITORI CO LTD CMN															
9843.T	(800)	JPY	18,095.000000	(1,861,878.97)	(14,476,000.00)		0.227000	ACT/365					0.00	0.00	85,552.26
JP3756100008	(100)	1.000000	18,201.941797	(1,861,878.97)	(14,561,553.44)	85,553.44	(25.000000)	1	(1.17)	(1.17)	92.00	0.00	0.00	0.00	85,552.26
NOMURA MICRO SCIENCE CMN															
6254.T	(39,500)	JPY	2,651.000000	(130,464,000.00)	(104,714,500.00)		0.227000	ACT/365					(10,812,062.19)	0.00	(24,275,827.78)
JP3762950008	(43,200)	1.000000	2,311.000000	(99,835,200.00)	(91,284,500.00)	(13,430,000.00)	(122.627300)	1	(3,762.24)	(33,765.60)	92.00	0.00	(5,991.24)	0.00	(24,275,827.78)
NTT DATA GROUP CMN															
9613.T	(600)	JPY	2,922.500000	0.00	(1,753,500.00)		0.226996	ACT/365					22,462.45	0.00	55,591.77
JP3165700000	0	1.000000	2,977.715527	0.00	(1,786,629.32)	33,129.32	(25.000000)	0	0.00	0.00	92.00	0.00	(0.94)	0.00	55,591.77
OJI HOLDINGS CMN															
3861.T	(49,100)	JPY	593.500000	(34,212,500.00)	(29,140,850.00)		0.227000	ACT/365					124,256.29	0.00	626,426.02
JP3174410005	(57,500)	1.000000	603.731099	(34,717,636.98)	(29,643,196.98)	502,346.98	(25.000000)	1	(18.42)	(177.25)	92.00	0.00	(36.09)	0.00	626,426.02

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
OLYMPUS CMN															
7733.T	(30,400)	JPY	2,356.500000	(64,440,400.00)	(71,637,600.00)		0.227000	ACT/365					411,616.26	0.00	270,028.20
JP3201200007	(27,800)	1.000000	2,351.848714	(65,392,397.69)	(71,496,200.92)	(141,399.08)	(25.000000)	1	(34.69)	(188.97)	92.00	0.00	(28.00)	0.00	270,028.20
OMRON CORPORATION CMN															
6645.T	0	JPY	4,680.000000	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	0	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	5,087.000000	0.00	(3,052,200.00)		0.226996	ACT/365					0.00	0.00	58,397.80
JP3173540000	0	1.000000	5,184.329663	0.00	(3,110,597.80)	58,397.80	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	58,397.80
ORGANO CORPORATION CMN															
6368.T	(7,100)	JPY	8,680.000000	(63,403,000.00)	(61,628,000.00)		0.227000	ACT/365					0.00	0.00	(3,303,643.10)
JP3201600008	(7,100)	1.000000	8,214.772757	(58,324,886.58)	(58,324,886.58)	(3,303,113.42)	(25.000000)	1	(71.53)	(529.67)	92.00	0.00	0.00	0.00	(3,303,643.10)
ORIENTAL LAND CO CMN															
4661.T	(30,000)	JPY	3,319.000000	(77,641,200.00)	(99,570,000.00)		0.227000	ACT/365					171,255.09	0.00	2,815,425.55
JP3198900007	(23,400)	1.000000	3,407.151607	(80,331,570.69)	(102,214,548.20)	2,644,548.20	(25.000000)	1	(32.19)	(377.74)	92.00	0.00	(34.25)	0.00	2,815,425.55
OSAKA GAS CO., LTD. CMN															
9532.T	(17,600)	JPY	3,190.000000	(57,164,800.00)	(56,144,000.00)		0.227000	ACT/365					151,184.94	0.00	4,902,946.40
JP3180400008	(17,600)	1.000000	3,460.000000	(60,896,000.00)	(60,896,000.00)	4,752,000.00	(25.000000)	1	(12.82)	(238.55)	92.00	0.00	(10.31)	0.00	4,902,946.40
PIGEON CORPORATION ORD CMN															
7956.T	(800)	JPY	1,395.500000	0.00	(1,116,400.00)		0.226996	ACT/365					0.00	0.00	4,527.14
JP3801600002	0	1.000000	1,401.158919	0.00	(1,120,927.14)	4,527.14	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	4,527.14
PLAID INC. (JAPAN) CMN															
4165.T	(10,400)	JPY	880.000000	(5,398,500.00)	(9,152,000.00)		0.227000	ACT/365					0.00	0.00	544,359.76
JP3833270006	(5,900)	1.000000	932.525920	(5,703,829.23)	(9,698,269.57)	546,269.57	(250.000000)	1	(334.29)	(1,909.81)	92.00	0.00	0.00	0.00	544,359.76
POLA ORBIS HOLDINGS CMN															
4927.T	(6,900)	JPY	1,400.500000	(4,684,350.00)	(9,663,450.00)		0.227000	ACT/365					0.00	0.00	27,140.72
JP3855900001	(3,300)	1.000000	1,407.367214	(4,666,011.71)	(9,710,833.78)	47,383.78	(96.212100)	1	(94.46)	(279.06)	92.00	(19,964.00)	0.00	0.00	27,151.18
RAKUTEN BANK CMN															
5838.T	(2,400)	JPY	4,658.000000	(8,058,600.00)	(11,179,200.00)		0.227000	ACT/365					2,871.46	0.00	(444,063.94)
JP3967220009	(1,800)	1.000000	4,471.799803	(7,956,000.00)	(10,732,319.53)	(446,880.47)	(25.000000)	1	(5.72)	(54.92)	92.00	0.00	(0.45)	0.00	(444,063.94)
RAKUTEN GROUP CMN															
4755.T	(111,700)	JPY	893.600000	(79,526,700.00)	(99,815,120.00)		0.227000	ACT/365					0.00	0.00	2,278,018.58
JP3967200001	(87,000)	1.000000	913.995018	(79,881,237.37)	(102,093,243.49)	2,278,123.49	(25.000000)	1	(47.91)	(104.91)	92.00	0.00	0.00	0.00	2,278,018.58
RENESAS ELECTRONICS CMN															
6723.T	0	JPY	1,976.000000	(12,126,000.00)	0.00		0.227000	ACT/365					800,336.18	0.00	800,289.21
JP3164720009	(6,000)	1.000000	0.000000	(12,664,117.96)	0.00	0.00	(25.000000)	1	(4.29)	(46.97)	92.00	0.00	(49.47)	0.00	800,289.21

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
RESORTTRUST INC CMN															
4681.T	(23,700)	JPY	3,007.000000	(70,412,600.00)	(71,265,900.00)		0.227000	ACT/365					20,819.67	0.00	3,130,692.31
JP3974450003	(23,300)	1.000000	3,138.231658	(73,175,218.35)	(74,376,090.29)	3,110,190.29	(25.000000)	1	(27.19)	(317.65)	92.05	0.00	(1.86)	0.00	3,130,692.31
RINNAI CORP. CMN															
5947.T	(21,700)	JPY	3,201.000000	(56,812,800.00)	(69,461,700.00)		0.227000	ACT/365					44,521.62	0.00	1,028,890.64
JP3977400005	(17,600)	1.000000	3,246.375971	(57,326,211.43)	(70,446,358.56)	984,658.56	(25.000000)	1	(32.61)	(289.54)	92.04	0.00	(10.35)	0.00	1,028,890.64
ROHM CO LTD ORD CMN															
6963.T	0	JPY	1,429.000000	(10,132,650.00)	0.00		0.227000	ACT/365					768,221.93	0.00	768,178.42
JP3982800009	(6,900)	1.000000	0.000000	(10,600,010.96)	0.00	0.00	(25.000000)	1	(3.48)	(43.50)	92.00	0.00	(44.53)	0.00	768,178.42
RORZE CMN															
6323.T	(2,900)	JPY	1,561.500000	(4,536,000.00)	(4,528,350.00)		0.227000	ACT/365					0.00	0.00	106,529.96
JP3982200002	(2,800)	1.000000	1,598.240935	(4,476,908.98)	(4,634,898.71)	106,548.71	(25.000000)	1	(3.23)	(18.76)	92.00	0.00	0.00	0.00	106,529.96
ROUND ONE CORP CMN															
4680.T	0	JPY	1,241.000000	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	(3,310.62)
SAKURA INTERNET INC. CMN															
3778.T	(500)	JPY	4,325.000000	(2,295,000.00)	(2,162,500.00)		0.227000	ACT/365					0.00	0.00	163,345.85
JP3317300006	(500)	1.000000	4,657.697230	(2,328,848.61)	(2,328,848.62)	166,348.61	(1,200.000000)	1	(740.04)	(3,002.77)	92.00	0.00	0.00	0.00	163,345.85
SANKYO CO., LTD.															
6417.T	(9,400)	JPY	2,073.000000	(16,368,800.00)	(19,486,200.00)		0.227000	ACT/365					0.00	0.00	428,598.62
JP3326410002	(7,900)	1.000000	2,118.604832	(16,838,435.40)	(19,914,885.42)	428,685.42	(25.000000)	1	(7.39)	(86.80)	92.00	0.00	0.00	0.00	428,598.62
SANRIO CO LTD															
8136.T	(5,700)	JPY	5,173.000000	(29,997,000.00)	(29,486,100.00)		0.227000	ACT/365					311,339.81	0.00	2,352,063.76
JP3343200006	(5,400)	1.000000	5,531.051803	(29,916,000.00)	(31,526,995.28)	2,040,895.28	(25.000000)	1	(19.41)	(171.33)	92.00	0.00	(50.84)	0.00	2,352,063.76
SAPPORO HOLDINGS CMN															
2501.T	(1,200)	JPY	6,755.000000	(8,856,000.00)	(8,106,000.00)		0.227000	ACT/365					394,301.25	0.00	2,183,773.95
JP3320800000	(1,200)	1.000000	8,318.000000	(9,981,600.00)	(9,981,600.00)	1,875,600.00	(25.000000)	1	1.42	(15.29)	92.00	(86,112.00)	(4.76)	0.00	2,183,809.95
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(42,900)	JPY	2,110.000000	(94,370,400.00)	(90,519,000.00)		0.227000	ACT/365					11,544.83	0.00	1,769,930.45
JP3323040000	(43,200)	1.000000	2,151.000000	(92,923,200.00)	(92,277,900.00)	1,758,900.00	(25.000000)	1	(68.47)	(514.38)	92.46	0.00	(4.19)	0.00	1,769,930.45
SBI HOLDINGS, INC. CMN															
8473.T	(2,300)	JPY	3,852.000000	(9,027,500.00)	(8,859,600.00)		0.227000	ACT/365					140,583.49	0.00	494,610.75
JP3436120004	(2,300)	1.000000	4,005.937423	(9,346,692.42)	(9,213,656.07)	354,056.07	(25.000000)	1	(3.70)	(28.81)	92.00	0.00	(10.49)	0.00	494,610.75
SBI SUMISHIN NET BANK CMN															
7163.T	(6,000)	JPY	3,965.000000	(19,786,000.00)	(23,790,000.00)		0.227000	ACT/365					15,803.96	0.00	(901,010.57)
JP3400650002	(5,200)	1.000000	3,812.215707	(19,708,000.00)	(22,873,294.24)	(916,705.76)	(25.000000)	1	(12.95)	(108.78)	92.00	0.00	(4.90)	0.00	(901,010.57)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SCREEN HOLDINGS CMN															
7735.T	(500)	JPY	10,035.000000	(5,040,000.00)	(5,017,500.00)		0.227000	ACT/365					0.00	0.00	72,163.71
JP3494600004	(500)	1.000000	10,179.338300	(5,089,669.15)	(5,089,669.15)	72,169.15	(25.000000)	1	(2.87)	(5.44)	92.00	0.00	0.00	0.00	72,163.71
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(2,700)	JPY	2,877.000000	(31,652,500.00)	(7,767,900.00)		0.227000	ACT/365					2,385,075.85	0.00	2,921,035.16
JP3419050004	(11,000)	1.000000	3,075.562998	(33,834,820.10)	(8,304,020.10)	536,120.10	(25.000000)	1	(6.37)	(160.79)	92.00	0.00	(132.00)	0.00	2,921,035.16
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,485.000000	0.00	0.00		0.000000	ACT/365					54,435.92	0.00	54,428.19
JP3419400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.73)	92.00	0.00	(7.73)	0.00	54,428.19
SEKISUI HOUSE, LTD. CMN															
1928.T	(18,500)	JPY	3,580.000000	(63,052,500.00)	(66,230,000.00)		0.227000	ACT/365					88,764.98	0.00	3,645,642.91
JP3420600003	(17,500)	1.000000	3,772.279235	(66,185,000.00)	(69,787,165.84)	3,557,165.84	(25.000000)	1	(20.25)	(287.91)	92.00	0.00	(10.15)	0.00	3,645,642.91
SEVEN & I HOLDINGS CMN															
3382.T	(32,500)	JPY	2,444.000000	0.00	(79,430,000.00)		0.226996	ACT/365					0.00	0.00	(198,750.37)
JP3422950000	0	1.000000	2,437.884604	0.00	(79,231,249.63)	(198,750.37)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(198,750.37)
SG HOLDINGS CO., LTD. CMN															
9143.T	(6,100)	JPY	1,478.500000	(5,904,000.00)	(9,018,850.00)		0.227000	ACT/365					0.00	0.00	82,741.15
JP3162770006	(4,000)	1.000000	1,492.066944	(6,017,258.85)	(9,101,608.36)	82,758.36	(25.000000)	1	(3.02)	(17.21)	92.00	0.00	0.00	0.00	82,741.15
SHIMANO CORPORATION CMN															
7309.T	0	JPY	21,060.000000	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	144,518.55
SHIMIZU CORP CMN															
1803.T	(13,400)	JPY	1,253.500000	(4,427,500.00)	(16,796,900.00)		0.227000	ACT/365					0.00	0.00	152,695.03
JP3358800005	(3,500)	1.000000	1,264.895389	(4,469,459.47)	(16,949,598.21)	152,698.21	(25.000000)	1	(2.53)	(3.18)	92.00	0.00	0.00	0.00	152,695.03
SHINKO ELEC IND CO LTD CMN															
6967.T	(11,200)	JPY	5,869.000000	(51,103,800.00)	(65,732,800.00)		0.227000	ACT/365					(32,976.30)	0.00	(806,884.67)
JP3375800004	(8,700)	1.000000	5,799.920342	(50,260,937.44)	(64,959,107.83)	(773,692.17)	(25.000000)	1	(37.44)	(216.20)	92.00	0.00	(8.72)	0.00	(806,884.67)
SHISEIDO CO., LTD. CMN															
4911.T	(31,000)	JPY	2,517.000000	(96,420,500.00)	(78,027,000.00)		0.227000	ACT/365					1,670,067.55	0.00	9,297,713.91
JP3351600006	(37,300)	1.000000	2,785.767065	(103,913,729.02)	(86,358,779.02)	8,331,779.02	(25.000000)	1	(14.16)	(332.66)	92.00	(703,800.00)	(55.72)	0.00	9,298,008.13
SOFTBANK GROUP CORP. CMN															
9984.T	0	JPY	9,001.000000	(1,850,200.00)	0.00		0.227000	ACT/365					107,915.48	0.00	107,902.02
JP3436100006	(200)	1.000000	0.000000	(1,890,527.11)	0.00	0.00	(25.000000)	1	(0.92)	(13.46)	92.00	0.00	(13.46)	0.00	107,902.02
SOJITZ CORPORATION CMN															
2768.T	(6,700)	JPY	3,113.000000	(13,188,000.00)	(20,857,100.00)		0.227000	ACT/365					0.00	0.00	396,425.75
JP3663900003	(4,200)	1.000000	3,172.174084	(13,459,073.04)	(21,253,566.36)	396,466.36	(25.000000)	1	(6.62)	(40.61)	92.00	0.00	0.00	0.00	396,425.75

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Fund: ALL
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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(6,200)	JPY	6,180.000000	(35,374,200.00)	(38,316,000.00)		0.227000	ACT/365					0.00	0.00	(178,103.03)
JP3164630000	(5,700)	1.000000	6,151.306205	(35,037,900.00)	(38,138,098.47)	(177,901.53)	(25.000000)	1	(24.38)	(201.51)	92.00	0.00	0.00	0.00	(178,103.03)
SUBARU CORPORATION CMN															
7270.T	0	JPY	2,649.500000	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	(10,500)	JPY	1,101.000000	(16,393,900.00)	(11,560,500.00)		0.227000	ACT/365					218,218.95	0.00	811,345.55
JP3322930003	(14,200)	1.000000	1,157.497686	(16,434,381.70)	(12,153,725.71)	593,225.71	(25.000000)	1	(10.08)	(99.11)	92.00	0.00	(33.25)	0.00	811,345.55
SUMITOMO CHEMICAL COMPANY CMN															
4005.T	(6,700)	JPY	330.500000	(1,212,480.00)	(2,214,350.00)		0.227000	ACT/365					1,235.70	0.00	40,753.27
JP3401400001	(3,600)	1.000000	336.398365	(1,222,020.57)	(2,253,869.05)	39,519.05	(25.000000)	1	(0.70)	(1.47)	92.00	0.00	(0.12)	0.00	40,753.27
SUMITOMO CORPORATION CMN															
8053.T	(2,700)	JPY	3,227.000000	(9,094,400.00)	(8,712,900.00)		0.227000	ACT/365					18,300.66	0.00	560,956.25
JP3404600003	(2,800)	1.000000	3,428.000000	(9,598,400.00)	(9,255,600.00)	542,700.00	(25.000000)	1	(2.60)	(44.41)	92.00	0.00	(4.37)	0.00	560,956.25
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(54,900)	JPY	543.000000	(28,402,500.00)	(29,810,700.00)		0.227000	ACT/365					0.00	0.00	998,609.80
JP3495000006	(52,500)	1.000000	561.191973	(29,498,424.51)	(30,809,439.29)	998,739.29	(25.000000)	1	(11.08)	(129.49)	92.00	0.00	0.00	0.00	998,609.80
SUMITOMO FORESTRY CO LTD CMN															
1911.T	(2,300)	JPY	4,970.000000	0.00	(11,431,000.00)		0.226997	ACT/365					0.00	0.00	110,649.74
JP3409800004	0	1.000000	5,018.108584	0.00	(11,541,649.74)	110,649.74	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	110,649.74
SUMITOMO METAL MNG CMN															
5713.T	0	JPY	3,571.000000	(9,230,000.00)	0.00		0.227000	ACT/365					121,715.56	0.00	121,652.14
JP3402600005	(2,600)	1.000000	0.000000	(9,393,800.00)	0.00	0.00	(25.000000)	1	(4.80)	(63.42)	92.00	0.00	(64.84)	0.00	121,652.14
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	0	JPY	3,801.000000	(63,442,600.00)	0.00		0.227000	ACT/365					2,603,475.48	0.00	2,603,314.92
JP3890350006	(16,900)	1.000000	0.000000	(65,336,452.86)	0.00	0.00	(25.000000)	1	(28.20)	(160.55)	92.00	0.00	(160.55)	0.00	2,603,314.92
SUNTORY BEVERAGE & FOOD CMN															
2587.T	(500)	JPY	4,774.000000	0.00	(2,387,000.00)		0.226997	ACT/365					0.00	0.00	4,144.57
JP3336560002	0	1.000000	4,782.289131	0.00	(2,391,144.57)	4,144.57	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	4,144.57
SUNWELS CMN															
9229.T	(9,300)	JPY	597.000000	(5,589,000.00)	(5,552,100.00)		0.227000	ACT/365					22,492.23	0.00	890,680.04
JP3324410004	(8,100)	1.000000	690.806211	(5,710,553.40)	(6,424,497.76)	872,397.76	(500.000000)	1	(730.10)	(4,209.95)	92.00	0.00	(181.30)	0.00	890,680.04
SYSMEX CORP CMN															
6869.T	(1,600)	JPY	2,942.000000	0.00	(4,707,200.00)		0.226996	ACT/365					0.00	0.00	15,742.99
JP3351100007	0	1.000000	2,951.839368	0.00	(4,722,942.99)	15,742.99	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	15,742.99

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TAIHEIYO CEMENT CORPORATION CMN															
5233.T	(24,700)	JPY	3,413.000000	(90,895,000.00)	(84,301,100.00)		0.227000	ACT/365					552,989.89	0.00	4,850,421.37
JP3449020001	(26,500)	1.000000	3,587.000000	(95,055,500.00)	(88,598,900.00)	4,297,800.00	(25.000000)	1	(31.40)	(368.53)	92.10	0.00	(41.92)	0.00	4,850,421.37
TAISEI CORPORATION CMN															
1801.T	(1,200)	JPY	6,375.000000	0.00	(7,650,000.00)		0.226996	ACT/365					0.00	0.00	1,302.63
JP3443600006	0	1.000000	6,376.085527	0.00	(7,651,302.63)	1,302.63	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	1,302.63
TAIYO YUDEN CMN															
6976.T	(17,100)	JPY	2,216.000000	(39,725,000.00)	(37,893,600.00)		0.227000	ACT/365					9,541.63	0.00	909,528.24
JP3452000007	(17,500)	1.000000	2,268.644307	(39,701,417.65)	(38,793,817.65)	900,217.65	(25.000000)	1	(25.18)	(231.04)	92.00	0.00	(5.90)	0.00	909,528.24
TAKASHIMAYA CO LTD CMN															
8233.T	(3,000)	JPY	1,230.000000	(4,327,750.00)	(3,690,000.00)		0.227000	ACT/365					96,168.71	0.00	198,143.42
JP3456000003	(3,500)	1.000000	1,264.000000	(4,424,000.00)	(3,792,000.00)	102,000.00	(25.000000)	1	(2.13)	(25.28)	92.00	0.00	(10.11)	0.00	198,143.42
TAZMO CO., LTD. CMN															
6266.T	(1,800)	JPY	2,033.000000	(3,050,600.00)	(3,659,400.00)		0.227000	ACT/365					0.00	0.00	270,684.34
JP3468000009	(1,400)	1.000000	2,184.969079	(3,105,198.15)	(3,932,944.34)	273,544.34	(525.000000)	1	(419.47)	(2,860.00)	92.00	0.00	0.00	0.00	270,684.34
TDK CORP CMN															
6762.T	0	JPY	1,879.500000	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	(11,500)	JPY	1,288.500000	(14,263,500.00)	(14,817,750.00)		0.227000	ACT/365					46,907.39	0.00	428,489.05
JP3544000007	(11,100)	1.000000	1,321.685737	(14,741,111.43)	(15,199,385.97)	381,635.97	(25.000000)	1	(6.02)	(54.31)	92.00	0.00	(6.70)	0.00	428,489.05
TERUMO CORP CMN															
4543.T	(1,200)	JPY	2,977.000000	0.00	(3,572,400.00)		0.226997	ACT/365					468,989.82	0.00	480,230.36
JP3546800008	0	1.000000	2,986.389205	0.00	(3,583,667.05)	11,267.05	(25.000000)	0	0.00	(26.51)	-	0.00	(26.51)	0.00	480,230.36
THK CMN															
6481.T	0	JPY	3,502.000000	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	0	0.00	(15.06)	92.00	(30,912.00)	(15.06)	0.00	(16,716.21)
TOHO GAS CO., LTD. CMN															
9533.T	(1,300)	JPY	4,012.000000	(2,451,600.00)	(5,215,600.00)		0.227000	ACT/365					0.00	0.00	127,608.36
JP3600200004	(600)	1.000000	4,110.168052	(2,550,600.00)	(5,343,218.47)	127,618.47	(25.000000)	1	(0.93)	(10.10)	92.00	0.00	0.00	0.00	127,608.36
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(19,400)	JPY	1,092.500000	(21,315,600.00)	(21,194,500.00)		0.227000	ACT/365					67,300.42	0.00	1,597,366.93
JP3605400005	(19,100)	1.000000	1,171.373219	(22,466,611.20)	(22,724,640.46)	1,530,140.46	(25.000000)	1	(6.27)	(73.94)	92.00	0.00	(3.02)	0.00	1,597,366.93
TOKYO ELECTRON LTD CMN															
8035.T	(700)	JPY	25,655.000000	(24,322,500.00)	(17,958,500.00)		0.227000	ACT/365					491,640.08	0.00	1,297,468.03
JP3571400005	(900)	1.000000	26,806.318701	(24,346,917.35)	(18,764,423.09)	805,923.09	(25.000000)	1	(15.17)	(95.14)	92.00	0.00	(67.05)	0.00	1,297,468.03

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TOKYO GAS CMN															
9531.T	(1,100)	JPY	4,147.000000	0.00	(4,561,700.00)		0.226996	ACT/365					0.00	0.00	52,700.04
JP3573000001	0	1.000000	4,194.909131	0.00	(4,614,400.04)	52,700.04	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	52,700.04
TOKYO KEIKI INC. CMN															
7721.T	(1,100)	JPY	2,910.000000	(2,986,000.00)	(3,201,000.00)		0.227000	ACT/365					0.00	0.00	334,555.36
JP3624000000	(1,000)	1.000000	3,214.255254	(3,240,000.00)	(3,535,680.78)	334,680.78	(40.000000)	1	(12.57)	(125.42)	92.00	0.00	0.00	0.00	334,555.36
TOPCON CMN															
7732.T	(3,800)	JPY	2,780.000000	(10,505,100.00)	(10,564,000.00)		0.227000	ACT/365					110,972.72	0.00	333,227.63
JP3630400004	(3,800)	1.000000	2,838.500000	(10,786,300.00)	(10,786,300.00)	222,300.00	(25.000000)	1	(4.87)	(45.09)	92.00	0.00	(6.84)	0.00	333,227.63
TOPPAN PRINTING CO LTD CMN															
7911.T	(2,400)	JPY	4,255.000000	(8,198,500.00)	(10,212,000.00)		0.227000	ACT/365					(14,747.17)	0.00	(87,426.94)
JP3629000005	(1,900)	1.000000	4,224.737176	(8,002,108.15)	(10,139,369.22)	(72,630.78)	(25.000000)	1	(6.39)	(48.99)	92.00	0.00	(6.99)	0.00	(87,426.94)
TOWA CORP CMN															
6315.T	(5,400)	JPY	1,677.000000	(9,378,900.00)	(9,055,800.00)		0.227000	ACT/365					0.00	0.00	293,628.09
JP3555700008	(5,100)	1.000000	1,731.387452	(8,818,626.75)	(9,349,492.24)	293,692.24	(25.000000)	1	(9.39)	(64.15)	92.00	0.00	0.00	0.00	293,628.09
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(35,400)	JPY	2,284.500000	(74,446,400.00)	(80,871,300.00)		0.227000	ACT/365					7,737.68	0.00	3,423,489.11
JP3613400005	(32,200)	1.000000	2,380.997813	(76,932,050.70)	(84,287,322.57)	3,416,022.57	(25.000000)	1	(31.45)	(271.14)	92.00	0.00	(3.03)	0.00	3,423,489.11
TOYOTA INDUSTRIES CMN															
6201.T	(600)	JPY	12,340.000000	(122,859,000.00)	(7,404,000.00)		0.227000	ACT/365					6,359,445.88	0.00	6,673,479.94
JP3634600005	(9,900)	1.000000	12,865.000000	(127,363,500.00)	(7,719,000.00)	315,000.00	(25.000000)	1	(49.40)	(965.94)	92.00	0.00	(946.08)	0.00	6,673,479.94
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(18,400)	JPY	1,950.000000	(30,871,500.00)	(35,880,000.00)		0.227000	ACT/365					0.00	0.00	(2,010,022.36)
JP3802680003	(16,500)	1.000000	1,843.315031	(30,286,832.55)	(33,916,996.58)	(1,963,003.42)	(655.454500)	1	(5,355.44)	(47,018.93)	92.00	0.00	0.00	0.00	(2,010,022.36)
TSURUHA HOLDINGS CMN															
3391.T	(800)	JPY	8,670.000000	(6,920,000.00)	(6,936,000.00)		0.227000	ACT/365					0.00	0.00	(48,761.58)
JP3536150000	(800)	1.000000	8,609.065374	(6,887,252.30)	(6,887,252.30)	(48,747.70)	(25.000000)	1	(4.56)	(13.88)	92.00	0.00	0.00	0.00	(48,761.58)
UBE INDUSTRIES LTD CMN															
4208.T	(6,300)	JPY	2,301.500000	(10,326,800.00)	(14,499,450.00)		0.227000	ACT/365					0.00	0.00	364,980.99
JP3158800007	(4,400)	1.000000	2,359.437952	(10,463,545.18)	(14,864,459.10)	365,009.10	(25.000000)	1	(5.66)	(28.11)	92.00	0.00	0.00	0.00	364,980.99
ULVAC, INC. CMN															
6728.T	(1,700)	JPY	6,095.000000	(10,011,200.00)	(10,361,500.00)		0.227000	ACT/365					0.00	0.00	204,541.00
JP3126190002	(1,600)	1.000000	6,215.349253	(9,947,133.97)	(10,566,093.73)	204,593.73	(25.000000)	1	(6.71)	(52.73)	92.00	0.00	0.00	0.00	204,541.00
UNICHARM CMN															
8113.T	(20,400)	JPY	1,227.000000	(23,378,400.00)	(25,030,800.00)		0.227000	ACT/365					103,986.65	0.00	1,339,100.31
JP3951600000	(19,100)	1.000000	1,297.470422	(24,877,750.00)	(26,468,396.60)	1,437,596.60	(25.000000)	1	(5.41)	(82.94)	92.00	(202,400.00)	(3.45)	0.00	1,339,151.94

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
WELCIA HOLDINGS CMN															
3141.T	(3,800)	JPY	2,181.000000	(6,418,500.00)	(8,287,800.00)		0.227000	ACT/365					0.00	0.00	(356,954.07)
JP3274280001	(3,000)	1.000000	2,087.069619	(6,219,725.78)	(7,930,864.55)	(356,935.45)	(25.000000)	1	(5.28)	(18.62)	92.00	0.00	0.00	0.00	(356,954.07)
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,759.000000	0.00	0.00		0.000000	ACT/365					(149,934.61)	0.00	(149,942.61)
JP3154750008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.00)	92.00	0.00	(8.00)	0.00	(149,942.61)
YAMAHA CORPORATION CMN															
7951.T	(51,900)	JPY	1,057.000000	(55,351,350.00)	(54,858,300.00)		0.227000	ACT/365					28,272.47	0.00	3,740,341.53
JP3942600002	(51,900)	1.000000	1,128.527550	(58,596,757.53)	(58,570,579.86)	3,712,279.86	(25.000000)	1	(14.70)	(210.80)	92.00	0.00	(1.74)	0.00	3,740,341.53
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(37,500)	JPY	4,164.000000	(184,934,300.00)	(156,150,000.00)		0.227000	ACT/365					(914,491.69)	0.00	2,677,284.35
JP3932000007	(43,300)	1.000000	4,259.796702	(183,715,147.41)	(159,742,376.34)	3,592,376.34	(25.000000)	1	(124.12)	(600.29)	92.00	0.00	(334.61)	0.00	2,677,284.35
TOTAL Short				(4,910,237,004.19)	(4,759,734,610.00)	121,049,052.63			(47,009.61)	(380,581.06)			(7,692,077.99)	0.00	166,452,858.07
				(4,972,509,341.99)	(4,880,783,662.63)								(13,068.98)	0.00	166,455,729.60
TOTAL JPY				(534,525,680.71)	(493,783,590.00)	7,153,169.77			(104,820.01)	(850,850.24)			(2,266,337.99)	0.00	51,826,305.27
				(496,069,745.19)	(500,936,759.77)								(105,110.68)	0.00	51,826,908.58
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(166,941)	NZD	11.810000	(1,941,557.03)	(1,971,573.21)		4.250000	ACT/365					1,168.35	0.00	119,202.40
NZIFTE0003S3	(166,087)	1.000000	12.504619	(2,078,841.83)	(2,087,533.62)	115,960.41	(35.000000)	1	223.44	2,073.64	100.00	0.00	22.76	0.00	119,202.40
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,200	SGD	6.800000	474,552.00	477,360.00		2.931400	ACT/365					0.00	0.00	(3,338.93)
SG1U68934629	70,200	1.000000	6.840000	480,168.00	480,168.00	(2,808.00)	20.000000	1	(41.16)	(530.93)	100.00	0.00	0.00	0.00	(3,338.93)
OCBC LTD CMN															
OCBC.SI	0	SGD	16.870000	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	12.010000	1,334,412.00	1,322,301.00		2.931400	ACT/365					0.00	0.00	(81,921.54)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(80,373.00)	20.000000	1	(119.96)	(1,548.54)	100.00	0.00	0.00	0.00	(81,921.54)
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.110000	164,736.00	164,208.00		2.931400	ACT/365					0.00	0.00	1,404.27
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	1,584.00	20.000000	1	(13.96)	(179.73)	100.00	0.00	0.00	0.00	1,404.27

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066831553 (Cont.)															
SGD (Cont.)															
Long (Cont.)															
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	0	SGD	36.580000	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	0	0.00	(276.39)	100.00	0.00	(276.39)	0.00	8,086.29
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	7,900	SGD	3.040000	93,912.00	24,016.00		2.931400	ACT/365					(1,607.23)	0.00	(2,203.71)
SG1T56930848	31,200	1.000000	3.100000	96,720.00	24,490.00	(474.00)	20.000000	1	(8.28)	(122.48)	100.00	0.00	(95.74)	0.00	(2,203.71)
TOTAL Long				2,067,612.00	1,987,885.00	(82,071.00)			(183.37)	(3,298.75)		0.00	38,276.87	0.00	(47,092.88)
				2,142,186.00	2,069,956.00							0.00	(1,012.81)	0.00	(47,092.88)
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(76,400)	SGD	0.750000	(55,772.00)	(57,300.00)		2.931400	ACT/365					0.00	0.00	1,516.93
SGXE21576413	(76,400)	1.000000	0.769386	(58,781.09)	(58,781.09)	1,481.09	(20.000000)	1	4.42	35.84	100.00	0.00	0.00	0.00	1,516.93
SATS LTD CMN															
SATS.SI	(160,900)	SGD	3.620000	(563,271.00)	(582,458.00)		2.931400	ACT/365					0.00	0.00	3,639.54
SG1I52882764	(156,900)	1.000000	3.639204	(571,120.82)	(585,547.97)	3,089.97	(20.000000)	1	42.78	549.58	100.00	0.00	0.00	0.00	3,639.54
SEATRIUM LIMITED CMN															
SEAT.SI	(258,100)	SGD	2.190000	(560,077.00)	(565,239.00)		2.931400	ACT/365					0.00	0.00	(15,782.75)
SGXE34184239	(258,100)	1.000000	2.127865	(549,202.04)	(549,202.04)	(16,036.96)	(113.705900)	1	26.66	254.21	100.00	0.00	0.00	0.00	(15,782.75)
TOTAL Short				(1,179,120.00)	(1,204,997.00)								0.00	0.00	(10,626.27)
				(1,179,103.96)	(1,193,531.10)	(11,465.90)			73.86	839.63		0.00	0.00	0.00	(10,626.27)
TOTAL SGD				888,492.00	782,888.00	(93,536.90)			(109.52)	(2,459.12)		0.00	38,276.87	0.00	(57,719.15)
				963,082.04	876,424.90							0.00	(1,012.81)	0.00	(57,719.15)
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	9,300	CNY	2.011330	17,980.79	18,705.37		4.330000	ACT/360					0.00	0.00	(158.09)
CNE1000010N2	9,300	7.348370	2.026159	18,843.27	18,843.27	(137.90)	50.000000	1	(2.52)	(20.19)	90.00	0.00	0.00	0.00	(158.09)
ABB INDIA LIMITED CMN															
ABB.NS	987	INR	71.645044	0.00	70,713.66		4.330000	ACT/360					(2,490.49)	0.00	(2,432.73)
INE117A01022	0	86.450502	71.536490	0.00	70,606.52	107.14	75.000000	0	0.00	(49.38)	78.16	0.00	(49.38)	0.00	(2,432.73)
AECO AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	286,800	CNY	2.720331	787,143.17	780,190.98		4.330000	ACT/360					0.00	0.00	(91,570.09)
CNE000000RM5	286,600	7.348370	3.035583	870,055.02	870,605.12	(90,414.14)	50.000000	1	(115.58)	(1,155.94)	90.00	0.00	0.00	0.00	(91,570.09)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	67,800	CNY	1.035604	75,766.35	70,213.94		4.330000	ACT/360					(254.99)	0.00	(3,387.09)
CNE000001NN0	75,000	7.348370	1.080203	81,015.23	73,237.76	(3,023.82)	50.000000	1	(10.80)	(108.27)	90.00	0.00	(15.59)	0.00	(3,387.09)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	25,600	CNY	1.152637	35,488.95	29,507.50		4.330000	ACT/360					(567.39)	0.00	(2,034.56)
CNE000001FB1	31,600	7.348370	1.208231	38,395.18	30,930.71	(1,423.22)	50.000000	1	(5.11)	(43.96)	90.00	0.00	(14.91)	0.00	(2,034.56)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	2.913571	42,432.01	42,829.50		4.330000	ACT/360					0.00	0.00	(3,001.68)
CNE1000034D3	14,700	7.348370	3.113606	45,770.01	45,770.01	(2,940.51)	50.000000	1	(6.09)	(61.17)	90.00	0.00	0.00	0.00	(3,001.68)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002226.ZK	125,700	CNY	0.714444	88,530.13	89,805.63		4.330000	ACT/360					0.00	0.00	(3,357.76)
CNE100000B57	125,700	7.348370	0.740166	93,038.82	93,038.82	(3,233.19)	50.000000	1	(12.42)	(124.57)	90.00	0.00	0.00	0.00	(3,357.76)
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	0	CNY	1.830338	6,406.66	0.00		4.330000	ACT/360					215.75	0.00	206.66
CNE000000XP6	3,800	7.348370	0.000000	6,808.42	0.00	0.00	50.000000	1	(0.91)	(9.08)	90.00	0.00	(13.65)	0.00	206.66
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300866.ZK	5,819	CNY	14.260305	81,095.81	82,980.72		4.330000	ACT/360					4,878.70	0.00	10,076.62
CNE1000047B9	5,819	7.348370	13.333880	77,589.85	77,589.85	5,390.87	50.000000	1	(10.46)	(192.94)	90.00	0.00	(88.73)	0.00	10,076.62
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	11,000	CNY	1.103646	12,338.80	12,140.11		4.330000	ACT/360					(32.30)	0.00	(1,712.99)
CNE000000784	11,000	7.348370	1.254775	13,802.52	13,802.52	(1,662.42)	50.000000	1	(1.83)	(18.27)	90.00	0.00	(0.07)	0.00	(1,712.99)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	4.840417	76,581.62	77,446.68		4.330000	ACT/360					0.00	0.00	(14,657.42)
TW0003019006	16,000	33.055000	5.746951	91,951.22	91,951.22	(14,504.54)	30.000000	1	(11.70)	(152.88)	90.00	0.00	0.00	0.00	(14,657.42)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	10,800	CNY	5.028326	54,404.91	54,305.92		4.330000	ACT/360					119.91	0.00	543.97
CNE100003GF5	10,800	7.348370	4.981769	53,803.11	53,803.11	502.82	50.000000	1	(7.23)	(78.76)	90.00	0.00	(6.55)	0.00	543.97
BANK OF BARODA CMN															
BOB.NS	0	INR	2.568175	77,525.81	0.00		4.330000	ACT/360					(10,178.49)	0.00	(10,405.91)
INE028A01039	30,004	86.450502	0.000000	81,376.88	0.00	0.00	75.000000	1	(11.40)	(227.42)	78.16	0.00	(227.42)	0.00	(10,405.91)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.967562	0.00	0.00		0.000000	ACT/360					189.15	0.00	189.15
CNE100002GG5	0	7.348370	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	12.342873	529,643.68	569,006.46		4.330000	ACT/360					0.00	0.00	(25,660.43)
CNE000001QQ6	46,100	7.348370	12.884602	593,980.15	593,980.15	(24,973.69)	50.000000	1	(78.80)	(686.74)	90.00	0.00	0.00	0.00	(25,660.43)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	16.045735	0.00	0.00		0.000000	ACT/360					76.17	0.00	70.05
CNE100003RC9	0	7.348370	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

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	0	CNY	0.680423	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.348370	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	18,291	CNY	37.409657	767,448.87	684,260.03		4.330000	ACT/360					(6,117.11)	0.00	(4,315.23)
CNE100003PM2	22,091	7.348370	37.256796	830,081.64	681,464.06	2,795.98	50.000000	1	(110.50)	(994.09)	90.00	0.00	(296.71)	0.00	(4,315.23)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000786.ZK	49,600	CNY	4.135611	207,556.53	205,126.31		4.330000	ACT/360					2,714.24	0.00	2,241.31
CNE000000QS4	50,100	7.348370	4.139184	207,373.12	205,303.53	(177.22)	50.000000	1	(27.83)	(295.71)	90.00	0.00	(19.79)	0.00	2,241.31
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	170,400	CNY	2.118837	346,110.40	361,049.87		4.330000	ACT/360					0.00	0.00	(31,785.68)
CNE100000YL2	159,000	7.348370	2.302515	368,039.34	392,348.63	(31,298.76)	50.000000	1	(49.07)	(486.92)	90.00	0.00	0.00	0.00	(31,785.68)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	207,100	CNY	1.902463	371,223.52	394,000.03		4.330000	ACT/360					(539.41)	0.00	(19,733.55)
CNE100001S16	209,700	7.348370	1.992434	417,813.41	412,633.08	(18,633.05)	50.000000	1	(55.41)	(561.09)	90.00	0.00	(15.98)	0.00	(19,733.55)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.174854	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.348370	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	0.669536	14,572.71	14,863.70		4.330000	ACT/360					(48.21)	0.00	(667.68)
CNE000000Y52	23,300	7.348370	0.696464	16,227.61	15,461.50	(597.80)	50.000000	1	(2.15)	(21.67)	90.00	0.00	(1.13)	0.00	(667.68)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	16,300	CNY	1.450662	22,428.20	23,645.79		4.330000	ACT/360					0.00	0.00	630.90
CNE000001261	16,300	7.348370	1.410146	22,985.39	22,985.39	660.40	50.000000	1	(3.08)	(29.51)	90.00	0.00	0.00	0.00	630.90
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	24,648	INR	3.098305	138,466.20	76,367.02		4.330000	ACT/360					845.39	0.00	1,650.58
INE263A01024	44,420	86.450502	3.063494	135,832.51	75,509.01	858.00	75.000000	1	(19.22)	(52.81)	78.16	0.00	(35.73)	0.00	1,650.58
BHARAT HEAVY ELECTRICALS LTD CMN															
BHEL.NS	12,404	INR	2.338448	28,095.02	29,006.11		4.330000	ACT/360					0.00	0.00	907.12
INE257A01026	12,404	86.450502	2.264997	28,095.02	28,095.02	911.09	75.000000	1	(3.96)	(3.96)	78.16	0.00	0.00	0.00	907.12
BHARAT PETROLEUM CORP LTD CMN															
BPCL.NS	22,517	INR	3.088473	70,268.10	69,543.14		4.330000	ACT/360					(2,160.96)	0.00	(3,422.25)
INE029A01011	22,517	86.450502	3.142631	70,762.63	70,762.63	(1,219.49)	75.000000	1	(9.98)	(41.80)	78.16	0.00	(22.91)	0.00	(3,422.25)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
600597.SH	7,700	CNY	1.102285	8,364.96	8,487.60		4.330000	ACT/360					0.00	0.00	(504.43)
CNE000001C99	7,700	7.348370	1.166236	8,980.02	8,980.02	(492.42)	50.000000	1	(1.20)	(12.00)	90.00	0.00	0.00	0.00	(504.43)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.089786	0.00	0.00		0.000000	ACT/360					(18.45)	0.00	(18.45)
CNE100002D38	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(18.45)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600258.SH	35,400	CNY	1.820812	165,637.68	64,456.74		4.330000	ACT/360					(28,192.02)	0.00	(35,066.68)
CNE0000012Q3	94,000	7.348370	2.003359	188,315.75	70,918.91	(6,462.17)	50.000000	1	(24.95)	(412.50)	90.00	0.00	(338.02)	0.00	(35,066.68)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
300146.ZK	44,900	CNY	1.575860	68,190.80	70,756.10		4.330000	ACT/360					0.00	0.00	(3,228.61)
CNE100000Y84	44,900	7.348370	1.645568	73,886.00	73,886.00	(3,129.90)	50.000000	1	(9.83)	(98.70)	90.00	0.00	0.00	0.00	(3,228.61)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	8,500	CNY	37.381079	593,177.01	317,739.17		4.330000	ACT/360					2,108.69	0.00	5,438.07
CNE100001526	16,400	7.348370	36.910813	607,556.19	313,741.91	3,997.26	50.000000	1	(81.31)	(667.88)	90.00	0.00	(528.08)	0.00	5,438.07
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600906.SH	16,600	CNY	0.906323	14,512.60	15,044.97		4.330000	ACT/360					0.00	0.00	(970.27)
CNE100005295	16,600	7.348370	0.963541	15,994.79	15,994.79	(949.82)	50.000000	1	(2.13)	(20.45)	90.00	0.00	0.00	0.00	(970.27)
CANARA BANK CMN															
CNBK.NS	28,882	INR	1.095309	30,718.38	31,634.71		4.330000	ACT/360					0.00	0.00	912.00
INE476A01022	28,882	86.450502	1.063582	30,718.38	30,718.38	916.34	75.000000	1	(4.33)	(4.33)	78.16	0.00	0.00	0.00	912.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002367.ZK	485,000	CNY	0.919932	405,795.45	446,166.97		4.330000	ACT/360					0.00	0.00	(2,467.52)
CNE100000M39	467,800	7.348370	0.923947	432,966.20	448,114.51	(1,947.53)	50.000000	1	(57.71)	(519.99)	90.00	0.00	0.00	0.00	(2,467.52)
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	1.957344	618,444.66	624,392.68		4.330000	ACT/360					0.00	0.00	(40,976.44)
TW0002882008	319,000	33.055000	2.082317	664,259.12	664,259.12	(39,866.44)	30.000000	1	(85.05)	(1,110.00)	90.00	0.00	0.00	0.00	(40,976.44)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.405532	116,712.24	117,604.31		4.330000	ACT/360					0.00	0.00	(6,299.17)
CNE100001T15	290,000	7.348370	0.426730	123,751.72	123,751.72	(6,147.41)	50.000000	1	(16.51)	(151.76)	90.00	0.00	0.00	0.00	(6,299.17)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.545699	205,002.80	211,513.03		4.330000	ACT/360					0.00	0.00	(17,448.80)
CNE100002FF9	387,600	7.348370	0.589931	228,657.17	228,657.17	(17,144.14)	50.000000	1	(30.35)	(304.66)	90.00	0.00	0.00	0.00	(17,448.80)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	319,200	CNY	0.495348	156,239.78	158,115.06		4.330000	ACT/360					0.00	0.00	(9,492.70)
CNE100003N43	319,200	7.348370	0.524585	167,447.57	167,447.57	(9,332.51)	50.000000	1	(22.31)	(160.19)	90.00	0.00	0.00	0.00	(9,492.70)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,600	CNY	3.826699	121,936.68	124,750.39		4.330000	ACT/360					0.00	0.00	(5,367.82)
CNE1000010Q5	32,600	7.348370	3.986153	129,948.59	129,948.59	(5,198.20)	50.000000	1	(17.32)	(169.63)	90.00	0.00	0.00	0.00	(5,367.82)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	3,600	CNY	5.129029	50,056.77	18,464.50		4.330000	ACT/360					(4,620.50)	0.00	(4,187.09)
CNE100001T56	10,400	7.348370	4.989942	56,995.84	17,963.79	500.71	50.000000	1	(7.55)	(67.29)	90.00	0.00	(70.45)	0.00	(4,187.09)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.876385	7,087.02	7,273.99		4.330000	ACT/360					0.00	0.00	(466.52)
CNE000000SH3	8,300	7.348370	0.931350	7,730.20	7,730.20	(456.21)	50.000000	1	(1.03)	(10.30)	90.00	0.00	0.00	0.00	(466.52)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	39,500	CNY	2.205931	79,914.62	87,134.29		4.330000	ACT/360					0.00	0.00	102.55
CNE100001JY4	39,500	7.348370	2.200465	86,918.36	86,918.36	215.93	50.000000	1	(11.56)	(113.38)	90.00	0.00	0.00	0.00	102.55
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	0	CNY	2.171910	0.00	0.00		0.000000	ACT/360					2.67	0.00	2.67
CNE100001VQ5	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2.67
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603053.SH	228,200	CNY	1.262865	277,268.50	288,185.82		4.330000	ACT/360					0.00	0.00	(21,980.61)
CNE100003Y73	220,700	7.348370	1.357507	300,473.19	309,783.19	(21,597.38)	50.000000	1	(39.99)	(383.24)	90.00	0.00	0.00	0.00	(21,980.61)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	34,400	CNY	0.751187	23,294.47	25,840.83		4.330000	ACT/360					19.81	0.00	1,449.04
CNE100001P27	32,800	7.348370	0.709441	23,294.47	24,404.78	1,436.05	50.000000	1	(3.13)	(6.82)	90.00	0.00	(3.69)	0.00	1,449.04
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.780517	221,766.70	227,911.06		4.330000	ACT/360					0.00	0.00	(818.38)
TW0002610003	292,000	33.055000	0.782012	228,347.50	228,347.50	(436.45)	30.000000	1	(29.31)	(381.93)	90.00	0.00	0.00	0.00	(818.38)
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	0.977087	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.348370	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	1.054656	8,497.66	8,753.64		4.330000	ACT/360					0.00	0.00	(553.14)
CNE100003GD0	8,300	7.348370	1.119806	9,294.39	9,294.39	(540.75)	50.000000	1	(1.24)	(12.39)	90.00	0.00	0.00	0.00	(553.14)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.271696	343,691.62	352,414.89		4.330000	ACT/360					0.00	0.00	(25,727.79)
CNE1000048J0	82,500	7.348370	4.577574	377,649.85	377,649.85	(25,234.96)	50.000000	1	(50.20)	(492.83)	90.00	0.00	0.00	0.00	(25,727.79)
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	54,900	CNY	5.191628	280,087.58	285,020.35		4.330000	ACT/360					0.00	0.00	(15,832.02)
CNE000001Q93	54,700	7.348370	5.474540	299,506.52	300,552.26	(15,531.91)	50.000000	1	(39.91)	(300.11)	90.00	0.00	0.00	0.00	(15,832.02)
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	303,600	CNY	2.422306	715,833.39	735,412.07		4.330000	ACT/360					0.00	0.00	(55,221.42)
CNE100000HK9	303,100	7.348370	2.600845	788,438.41	789,616.63	(54,204.56)	50.000000	1	(104.77)	(1,016.85)	90.00	0.00	0.00	0.00	(55,221.42)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	84,900	CNY	4.239035	410,635.18	359,894.10		4.330000	ACT/360					(6,408.16)	0.00	(42,251.07)
CNE1000008M8	96,800	7.348370	4.654021	450,509.23	395,126.38	(35,232.28)	50.000000	1	(59.89)	(610.63)	90.00	0.00	(83.99)	0.00	(42,251.07)
CHINA PETROLEUM & CHEMICAL COR'P CMN CLASS A SERIES NORTHBOUND															
600028.SH	844,800	CNY	0.851890	0.00	719,676.34		4.330000	ACT/360					0.00	0.00	3,606.61
CNE0000018G1	0	7.348370	0.847620	0.00	716,069.73	3,606.61	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,606.61
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	926,262	CNY	0.779765	659,269.06	722,266.47		4.330000	ACT/360					0.00	0.00	(47,732.77)
CNE100003MP2	865,862	7.348370	0.830427	723,041.23	769,192.80	(46,926.33)	50.000000	1	(96.12)	(806.44)	90.00	0.00	0.00	0.00	(47,732.77)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	711,700	CNY	0.865498	591,240.50	615,974.97		4.330000	ACT/360					0.00	0.00	(13,705.24)
CNE000001FG0	711,700	7.348370	0.883608	628,863.47	628,863.47	(12,888.50)	50.000000	1	(83.85)	(816.74)	90.00	0.00	0.00	0.00	(13,705.24)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	263,600	CNY	3.251061	822,185.16	856,979.71		4.330000	ACT/360					0.00	0.00	(19,683.67)
CNE000000YH1	260,200	7.348370	3.321691	864,807.63	875,597.75	(18,618.04)	50.000000	1	(115.44)	(1,065.63)	90.00	0.00	0.00	0.00	(19,683.67)
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	0.973005	46,005.55	46,898.84		4.330000	ACT/360					0.00	0.00	(3,127.23)
CNE100000KW8	48,200	7.348370	1.036503	49,959.44	49,959.44	(3,060.61)	50.000000	1	(6.65)	(66.62)	90.00	0.00	0.00	0.00	(3,127.23)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	0	CNY	3.919237	507,933.95	0.00		4.330000	ACT/360					(23,248.59)	0.00	(24,054.47)
CNE000001G87	129,400	7.348370	0.000000	522,180.37	0.00	0.00	50.000000	1	(69.86)	(805.88)	90.00	0.00	(807.23)	0.00	(24,054.47)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.399393	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.348370	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)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
688595.SH	0	CNY	4.247200	0.00	0.00		0.000000	ACT/360					56.59	0.00	56.59
CNE1000042K1	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	56.59
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603100.SH	5,900	CNY	3.068708	17,094.71	18,105.38		4.330000	ACT/360					(10.90)	0.00	707.25
CNE100001VY9	5,900	7.348370	2.942904	17,363.13	17,363.13	742.24	50.000000	1	(2.33)	(24.09)	90.00	0.00	(0.83)	0.00	707.25
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	677,933	CNY	1.280556	835,233.21	868,131.24		4.330000	ACT/360					(573.39)	0.00	(93,071.39)
CNE000001GT1	646,633	7.348370	1.415362	919,578.65	959,520.62	(91,389.38)	50.000000	1	(122.21)	(1,108.61)	90.00	0.00	(10.38)	0.00	(93,071.39)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	286,000	CNY	1.830338	512,904.96	523,476.63		4.330000	ACT/360					0.00	0.00	(24,324.14)
CNE100000WX1	286,000	7.348370	1.913150	547,160.96	547,160.96	(23,684.32)	50.000000	1	(72.93)	(639.82)	90.00	0.00	0.00	0.00	(24,324.14)

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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	0.815147	17,746.67	11,493.57		4.330000	ACT/360					(348.54)	0.00	(532.25)
CNE100003NZ9	21,900	7.348370	0.826198	18,093.74	11,649.39	(155.82)	50.000000	1	(2.42)	(27.89)	90.00	0.00	(12.30)	0.00	(532.25)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.788152	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE100005QZ7	0	7.348370	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	3.400754	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.348370	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	11.011950	88,539.94	88,095.60		4.330000	ACT/360					0.00	0.00	(11,826.70)
TW0002360005	8,000	33.055000	12.469512	99,756.10	99,756.10	(11,660.50)	30.000000	1	(12.74)	(166.20)	90.00	0.00	0.00	0.00	(11,826.70)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	320,000	CNY	1.220679	375,915.20	390,617.24		4.330000	ACT/360					(85.74)	0.00	(5,482.62)
CNE100004M35	320,000	7.348370	1.235883	395,482.56	395,482.56	(4,865.32)	50.000000	1	(52.79)	(531.57)	90.00	0.00	(2.27)	0.00	(5,482.62)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	0	CNY	3.218401	8,208.46	0.00		4.330000	ACT/360					486.01	0.00	478.54
CNE0000013Q1	2,700	7.348370	0.000000	8,256.32	0.00	0.00	50.000000	1	(1.11)	(7.47)	90.00	0.00	(13.03)	0.00	478.54
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600030.SH	181,600	CNY	3.724636	773,849.35	676,393.81		4.330000	ACT/360					(8,327.94)	0.00	(17,838.83)
CNE000001DB6	215,100	7.348370	3.771769	818,400.54	684,953.19	(8,559.37)	50.000000	1	(109.18)	(951.51)	90.00	0.00	(266.62)	0.00	(17,838.83)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.898158	416,716.28	432,822.52		4.330000	ACT/360					0.00	3,541.74	(13,414.57)
CNE000000MS3	481,900	7.348370	0.932162	449,209.08	449,209.08	(16,386.56)	50.000000	1	(59.82)	(569.75)	90.00	3,541.74	0.00	0.00	(13,424.34)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	9,804	INR	49.801909	405,809.49	488,257.91		4.330000	ACT/360					0.00	0.00	(18,858.23)
INE596I01012	8,327	86.450502	51.704943	433,151.25	506,915.26	(18,657.35)	75.000000	1	(60.55)	(200.89)	78.16	0.00	0.00	0.00	(18,858.23)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	22	CNY	34.139544	1,305,181.20	751.07		4.330000	ACT/360					14,536.44	0.00	14,045.33
CNE100003662	39,022	7.348370	33.299003	1,305,057.97	732.58	18.49	50.000000	1	(175.10)	(509.60)	90.00	0.00	(641.80)	0.00	14,045.33
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601919.SH	90,700	CNY	1.974588	174,353.43	179,095.09		4.330000	ACT/360					0.00	0.00	4,137.99
CNE100000601	90,400	7.348370	1.928707	174,353.43	174,933.71	4,161.38	50.000000	1	(23.39)	(23.39)	90.00	0.00	0.00	0.00	4,137.99
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,843,300	CNY	1.016552	1,869,518.00	1,873,810.25		4.330000	ACT/360					(4,096.10)	0.00	(201,504.15)
CNE100000CP9	1,840,700	7.348370	1.122285	2,070,351.61	2,068,708.09	(194,897.85)	50.000000	1	(274.98)	(2,510.20)	90.00	0.00	(74.14)	0.00	(201,504.15)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.298691	14,722.80	15,173.98		4.330000	ACT/360					0.00	0.00	(249.76)
CNE1000031T5	4,600	7.348370	3.349292	15,406.74	15,406.74	(232.76)	50.000000	1	(2.06)	(16.99)	90.00	0.00	0.00	0.00	(249.76)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.472435	83,821.85	95,855.54		4.330000	ACT/360					0.00	0.00	5,232.74
CNE100004074	65,100	7.348370	1.390198	90,501.89	90,501.89	5,353.65	50.000000	1	(12.05)	(120.92)	90.00	0.00	0.00	0.00	5,232.74
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	0	CNY	1.141750	0.00	0.00		0.000000	ACT/360					(460.37)	0.00	(460.37)
CNE000000X87	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(460.37)
DAXIN MATERIALS CORPORATION CMN															
5234.TW	5,000	TWD	6.171532	28,914.39	30,857.66		4.330000	ACT/360					0.00	0.00	1,845.70
TW0005234009	5,000	33.055000	5.792683	28,963.42	28,963.42	1,894.25	30.000000	1	(3.72)	(48.55)	90.00	0.00	0.00	0.00	1,845.70
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	4,700	THB	4.031387	0.00	18,947.52		4.324213	ACT/360					12,858.40	0.00	12,607.26
TH0528010R18	0	34.727500	4.069872	0.00	19,128.40	(180.88)	40.000000	0	0.00	(70.26)	90.00	0.00	(70.26)	0.00	12,607.26
DLF LIMITED CMN															
DLF.NS	31,936	INR	8.499661	209,138.07	271,445.19		4.330000	ACT/360					0.00	0.00	4,534.91
INE271C01023	25,037	86.450502	8.356688	208,370.05	266,879.19	4,566.00	75.000000	1	(29.42)	(31.09)	78.16	0.00	0.00	0.00	4,534.91
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.739383	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.348370	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	3.577664	47,790.36	53,307.20		4.330000	ACT/360					0.00	0.00	3,488.17
CNE100004N75	14,900	7.348370	3.339451	49,757.82	49,757.82	3,549.38	50.000000	1	(6.65)	(61.21)	90.00	0.00	0.00	0.00	3,488.17
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.491931	0.00	0.00		0.000000	ACT/360					217.16	0.00	217.16
CNE1000055X6	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	217.16
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	0	CNY	2.328408	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.348370	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	150,500	CNY	3.173493	622,648.24	477,610.68		4.330000	ACT/360					(11,279.59)	0.00	2,219.35
CNE100000MD4	209,300	7.348370	3.080424	660,519.72	463,603.85	14,006.83	50.000000	1	(88.09)	(507.89)	90.00	0.00	(369.36)	0.00	2,219.35
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	331,600	CNY	1.363568	431,151.29	452,159.05		4.330000	ACT/360					(1,003.65)	0.00	(9,667.96)
CNE000001K32	331,700	7.348370	1.387996	462,518.21	460,259.48	(8,100.43)	50.000000	1	(61.62)	(563.88)	90.00	0.00	(48.18)	0.00	(9,667.96)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	2.099785	0.00	0.00		0.000000	ACT/360					(400.66)	0.00	(402.99)
CNE100000L71	0	7.348370	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	15.200650	0.00	0.00		0.000000	ACT/360					(67.47)	0.00	(67.47)
CNE100002615	0	7.348370	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	1.394645	634,128.17	637,352.90		4.330000	ACT/360					0.00	0.00	18,391.90
TW0002618006	457,000	33.055000	1.352134	617,925.24	617,925.24	19,427.66	30.000000	1	(79.61)	(1,035.76)	90.00	0.00	0.00	0.00	18,391.90
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	114,800	CNY	2.356985	266,426.88	270,581.91		4.330000	ACT/360					(276.46)	0.00	(11,092.46)
CNE100000FD8	116,500	7.348370	2.447999	285,234.60	281,030.28	(10,448.36)	50.000000	1	(38.01)	(367.64)	90.00	0.00	(10.26)	0.00	(11,092.46)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605305.SH	40,200	CNY	3.945093	154,954.88	158,592.72		4.330000	ACT/360					4.72	0.00	2,863.10
CNE1000052C7	40,200	7.348370	3.868792	155,525.44	155,525.44	3,067.28	50.000000	1	(20.86)	(208.90)	90.00	0.00	(0.41)	0.00	2,863.10
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	82,900	CNY	1.834420	138,002.01	152,073.45		4.330000	ACT/360					0.00	0.00	(12,188.88)
CNE100001JN7	76,200	7.348370	1.979198	152,039.80	164,075.54	(12,002.08)	50.000000	1	(20.20)	(186.80)	90.00	0.00	0.00	0.00	(12,188.88)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	1,478,000	CNY	0.881828	1,016,761.82	1,303,342.10		4.330000	ACT/360					(6,871.82)	0.00	(71,451.52)
CNE000001KK2	1,161,200	7.348370	0.924735	1,088,970.38	1,366,757.64	(63,415.54)	50.000000	1	(145.10)	(1,164.16)	90.00	0.00	(74.34)	0.00	(71,451.52)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	50,900	CNY	5.833947	271,010.84	296,947.89		4.330000	ACT/360					0.00	0.00	6,843.82
CNE100000HT0	50,900	7.348370	5.691890	289,717.20	289,717.20	7,230.69	50.000000	1	(38.61)	(386.87)	90.00	0.00	0.00	0.00	6,843.82
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	2.091620	43,467.91	48,107.27		4.330000	ACT/360					0.00	0.00	207.32
CNE100001229	23,000	7.348370	2.079834	47,836.18	47,836.18	271.09	50.000000	1	(6.36)	(63.76)	90.00	0.00	0.00	0.00	207.32
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	0	TWD	0.851611	9,258.65	0.00		4.330000	ACT/360					98.14	0.00	79.54
TW0001326007	12,000	33.055000	0.000000	9,987.80	0.00	0.00	30.000000	1	(1.28)	(18.59)	90.00	0.00	(19.88)	0.00	79.54
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
603288.SH	3,600	CNY	5.778152	20,725.27	20,801.35		4.330000	ACT/360					0.00	0.00	73.30
CNE100001SL2	3,600	7.348370	5.757019	20,725.27	20,725.27	76.08	50.000000	1	(2.78)	(2.78)	90.00	0.00	0.00	0.00	73.30
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	135,900	CNY	2.740744	0.00	372,467.09		4.330000	ACT/360					(2,639.45)	0.00	5,022.56
CNE1000031P3	0	7.348370	2.683943	0.00	364,747.85	7,719.24	50.000000	0	0.00	(57.23)	90.00	0.00	(57.23)	0.00	5,022.56

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	0	TWD	2.734836	222,364.48	0.00		4.330000	ACT/360					(904.47)	0.00	(1,281.99)
TW0002881000	82,000	33.055000	0.000000	225,750.02	0.00	0.00	30.000000	1	(29.01)	(377.52)	90.00	0.00	(386.02)	0.00	(1,281.99)
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600033.SH	1,493,000	CNY	0.537534	811,981.49	802,538.52		4.330000	ACT/360					75.22	0.00	10,451.01
CNE000001717	1,493,000	7.348370	0.529873	791,099.72	791,099.72	11,438.80	50.000000	1	(106.43)	(1,063.01)	90.00	0.00	(2.02)	0.00	10,451.01
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.199349	0.00	0.00		0.000000	ACT/360					61.49	0.00	61.49
CNE100003563	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	61.49
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600660.SH	0	CNY	8.241283	28,552.59	0.00		4.330000	ACT/360					(884.47)	0.00	(924.35)
CNE000000230	3,500	7.348370	0.000000	29,825.06	0.00	0.00	50.000000	1	(3.98)	(39.87)	90.00	0.00	(59.80)	0.00	(924.35)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	12.299326	14,898.60	15,989.12		4.330000	ACT/360					0.00	0.00	(635.63)
CNE1000040N9	1,300	7.348370	12.771246	16,602.62	16,602.62	(613.50)	50.000000	1	(2.20)	(22.13)	90.00	0.00	0.00	0.00	(635.63)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	13.840569	68,549.00	69,202.84		4.330000	ACT/360					0.00	0.00	(8,212.60)
TW0003406005	5,000	33.055000	15.457317	77,286.58	77,286.59	(8,083.74)	30.000000	1	(9.87)	(128.85)	90.00	0.00	0.00	0.00	(8,212.60)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.307551	57,110.94	58,988.32		4.330000	ACT/360					0.00	0.00	(832.73)
CNE000000MV7	191,800	7.348370	0.311498	59,745.28	59,745.28	(756.96)	50.000000	1	(7.98)	(75.77)	90.00	0.00	0.00	0.00	(832.73)
GEPIE ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	751,500	CNY	0.816508	583,295.02	613,605.47		4.330000	ACT/360					(227.28)	0.00	(921.29)
CNE000000T42	759,300	7.348370	0.816423	620,375.36	613,541.72	63.74	50.000000	1	(82.72)	(757.75)	90.00	0.00	(23.46)	0.00	(921.29)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.112033	148,320.23	152,277.58		4.330000	ACT/360					0.00	0.00	(7,316.53)
CNE0000008L2	72,100	7.348370	2.210572	159,382.22	159,382.22	(7,104.64)	50.000000	1	(21.23)	(211.89)	90.00	0.00	0.00	0.00	(7,316.53)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	36.151868	35,633.40	36,151.87		4.330000	ACT/360					0.00	0.00	(5,380.67)
TW0003443008	1,000	33.055000	41.463415	41,463.42	41,463.42	(5,311.55)	30.000000	1	(5.28)	(69.12)	90.00	0.00	0.00	0.00	(5,380.67)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	186,000	CNY	1.479240	262,251.44	275,138.57		4.330000	ACT/360					0.00	0.00	(23,394.61)
CNE100000PH8	186,000	7.348370	1.602902	298,139.85	298,139.85	(23,001.29)	50.000000	1	(39.50)	(393.33)	90.00	0.00	0.00	0.00	(23,394.61)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	170,109	CNY	9.422498	1,547,192.94	1,602,851.67		4.330000	ACT/360					(605.38)	0.00	(24,442.16)
CNE100003RL0	168,309	7.348370	9.550736	1,609,352.10	1,624,666.08	(21,814.41)	50.000000	1	(215.06)	(2,022.38)	90.00	0.00	(51.96)	0.00	(24,442.16)

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Fund: ALL
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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	1.490126	129,854.46	134,260.39		4.330000	ACT/360					0.00	0.00	(9,397.89)
CNE100000650	90,100	7.348370	1.592309	143,467.04	143,467.04	(9,206.65)	50.000000	1	(19.06)	(191.23)	90.00	0.00	0.00	0.00	(9,397.89)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	0	CNY	1.345877	0.00	0.00		0.000000	ACT/360					(798.64)	0.00	(806.35)
CNE1000033N4	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	0.909045	0.00	0.00		0.000000	ACT/360					(28.97)	0.00	(28.97)
CNE000001KR7	0	7.348370	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	3.489209	37,198.04	36,985.62		4.330000	ACT/360					0.00	0.00	(1,396.87)
CNE100001F37	10,600	7.348370	3.616153	38,331.22	38,331.22	(1,345.60)	50.000000	1	(5.13)	(51.27)	90.00	0.00	0.00	0.00	(1,396.87)
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.386924	7,256.44	7,160.77		4.330000	ACT/360					0.00	0.00	(334.22)
CNE100002MZ3	3,000	7.348370	2.494981	7,484.94	7,484.94	(324.17)	50.000000	1	(1.00)	(10.05)	90.00	0.00	0.00	0.00	(334.22)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	162,300	CNY	5.323630	826,263.27	864,025.08		4.330000	ACT/360					(1,461.80)	0.00	(24,341.96)
CNE100003KB6	164,200	7.348370	5.457665	898,932.59	885,778.95	(21,753.87)	50.000000	1	(119.60)	(1,126.29)	90.00	0.00	(84.15)	0.00	(24,341.96)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	4.494874	0.00	0.00		0.000000	ACT/360					(905.44)	0.00	(905.44)
CNE100002PX1	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(905.44)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601333.SH	828,578	CNY	0.438192	354,870.84	363,076.60		4.330000	ACT/360					0.00	0.00	(24,783.47)
CNE000001Q44	828,578	7.348370	0.467488	387,350.33	387,350.33	(24,273.73)	50.000000	1	(51.52)	(509.74)	90.00	0.00	0.00	0.00	(24,783.47)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002967.ZK	32,300	CNY	2.429110	68,422.06	78,460.26		4.330000	ACT/360					0.00	988.12	7,012.26
CNE100003Q57	32,300	7.348370	2.239611	72,339.44	72,339.44	6,120.82	50.000000	1	(9.65)	(96.69)	90.00	988.12	0.00	0.00	7,009.53
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
600894.SH	22,100	CNY	1.818090	38,521.78	40,179.79		4.330000	ACT/360					(573.00)	0.00	(3,669.25)
CNE000000JS9	22,100	7.348370	1.955784	43,222.83	43,222.83	(3,043.03)	50.000000	1	(5.73)	(53.22)	90.00	0.00	(2.62)	0.00	(3,669.25)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
600523.SH	0	CNY	1.624850	6,096.66	0.00		4.330000	ACT/360					(72.79)	0.00	(81.48)
CNE0000019K1	4,000	7.348370	0.000000	6,511.26	0.00	0.00	50.000000	1	(0.87)	(8.69)	90.00	0.00	(12.96)	0.00	(81.48)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
002039.ZK	117,200	CNY	1.965062	229,146.16	230,305.22		4.330000	ACT/360					0.00	0.00	(14,031.28)
CNE000001LK0	117,200	7.348370	2.082026	244,013.41	244,013.41	(13,708.19)	50.000000	1	(32.53)	(323.09)	90.00	0.00	0.00	0.00	(14,031.28)

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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	0.523926	6,611.95	16,084.52		4.330000	ACT/360					0.00	0.00	328.19
CNE100000NG5	12,800	7.348370	0.513206	6,611.95	15,755.44	329.08	50.000000	1	(0.89)	(0.89)	90.00	0.00	0.00	0.00	328.19
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
600268.SH	247,220	CNY	0.880467	216,469.05	217,669.14		4.330000	ACT/360					0.00	0.00	(9,100.13)
CNE0000010S3	247,220	7.348370	0.916064	226,469.24	226,469.24	(8,800.09)	50.000000	1	(30.25)	(300.04)	90.00	0.00	0.00	0.00	(9,100.13)
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
601211.SH	96,400	CNY	2.401893	318,434.80	231,542.51		4.330000	ACT/360					(5,721.19)	0.00	(16,133.88)
CNE1000022F3	134,600	7.348370	2.505418	338,812.93	241,522.30	(9,979.80)	50.000000	1	(45.17)	(432.89)	90.00	0.00	(188.94)	0.00	(16,133.88)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.079151	19,247.70	20,288.04		4.330000	ACT/360					0.00	0.00	(1,203.67)
CNE000000QZ9	18,800	7.348370	1.141655	21,463.11	21,463.11	(1,175.08)	50.000000	1	(2.85)	(28.59)	90.00	0.00	0.00	0.00	(1,203.67)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.831477	0.00	0.00		0.000000	ACT/360					211.53	0.00	211.53
CNE000000V48	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	211.53
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002008.ZK	0	CNY	3.452466	275,566.72	0.00		4.330000	ACT/360					(2,793.47)	0.00	(3,172.85)
CNE000001JQ1	83,200	7.348370	0.000000	284,048.21	0.00	0.00	50.000000	1	(37.99)	(379.37)	90.00	0.00	(472.18)	0.00	(3,172.85)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603258.SH	117,500	CNY	2.780208	314,404.74	326,674.49		4.330000	ACT/360					0.00	0.00	7,492.54
CNE100002GB6	117,500	7.348370	2.712840	318,758.73	318,758.73	7,915.76	50.000000	1	(42.71)	(423.22)	90.00	0.00	0.00	0.00	7,492.54
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603931.SH	5,900	CNY	3.150359	17,407.56	18,272.08		4.330000	ACT/360					(2.25)	0.00	(122.95)
CNE1000043S2	5,900	7.348370	3.166865	18,684.50	18,367.82	(95.74)	50.000000	1	(2.49)	(24.96)	90.00	0.00	(0.64)	0.00	(122.95)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300360.ZK	84,400	CNY	2.267169	187,278.87	191,349.10		4.330000	ACT/360					0.00	0.00	(2,176.52)
CNE100001R17	84,400	7.348370	2.289893	193,266.97	193,266.97	(1,917.86)	50.000000	1	(25.85)	(258.65)	90.00	0.00	0.00	0.00	(2,176.52)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300347.ZK	69,500	CNY	6.832808	432,331.86	474,880.14		4.330000	ACT/360					(387.04)	0.00	(36,285.08)
CNE100001KV8	64,800	7.348370	7.341301	478,568.92	510,220.43	(35,340.28)	50.000000	1	(63.57)	(557.76)	90.00	0.00	(3.60)	0.00	(36,285.08)
HCL TECHNOLOGIES LIMITED CMN															
HCLT.NS	29,103	INR	21.118443	0.00	614,610.05		4.330000	ACT/360					0.00	0.00	(1,148.20)
INE860A01027	0	86.450502	21.157896	0.00	615,758.25	(1,148.20)	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(1,148.20)
HDFC BANK LIMITED CMN															
HDBK.NS	0	INR	19.005673	0.00	0.00		0.000000	ACT/360					(58,382.95)	0.00	(59,532.12)
INE040A01034	0	86.450502	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,149.17)	78.16	0.00	(1,149.17)	0.00	(59,532.12)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
688586.SH	6,300	CNY	1.217957	7,495.05	7,673.13		4.330000	ACT/360					0.00	0.00	(49.00)
CNE1000041C0	6,300	7.348370	1.224499	7,714.34	7,714.34	(41.21)	50.000000	1	(1.03)	(7.79)	90.00	0.00	0.00	0.00	(49.00)
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600598.SH	44,300	CNY	1.841225	81,434.16	81,566.25		4.330000	ACT/360					0.00	0.00	(7,785.53)
CNE0000019Z9	44,300	7.348370	2.014284	89,232.78	89,232.78	(7,666.53)	50.000000	1	(11.86)	(119.00)	90.00	0.00	0.00	0.00	(7,785.53)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000895.ZK	264,600	CNY	3.403476	910,199.39	900,559.72		4.330000	ACT/360					0.00	0.00	(39,444.22)
CNE000000XM3	264,600	7.348370	3.547890	938,771.79	938,771.79	(38,212.07)	50.000000	1	(125.56)	(1,232.15)	90.00	0.00	0.00	0.00	(39,444.22)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603508.SH	68,800	CNY	3.052378	197,202.13	210,003.58		4.330000	ACT/360					(39.38)	0.00	(7,637.60)
CNE100002540	66,900	7.348370	3.159491	211,788.08	217,372.98	(7,369.40)	50.000000	1	(28.21)	(228.81)	90.00	0.00	(1.30)	0.00	(7,637.60)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300847.ZK	106,400	CNY	2.239953	224,062.39	238,330.95		4.330000	ACT/360					0.00	0.00	(9,293.25)
CNE1000040Y6	105,300	7.348370	2.324310	244,952.32	247,306.57	(8,975.62)	50.000000	1	(32.57)	(317.64)	90.00	0.00	0.00	0.00	(9,293.25)
HINDUSTAN AERONAUTICS LIMITED CMN															
HIAE.NS	16,374	INR	44.219524	401,476.23	724,050.48		4.330000	ACT/360					(7,151.74)	0.00	(32,849.53)
INE066F01020	9,080	86.450502	45.727607	424,105.71	748,743.84	(24,693.36)	75.000000	1	(59.37)	(1,004.43)	78.16	0.00	(530.80)	0.00	(32,849.53)
HINDUSTAN ZINC LIMITED CMN															
HZNC.NS	16,908	INR	5.113331	85,604.48	86,456.19		4.330000	ACT/360					(5.14)	0.00	(607.75)
INE267A01025	16,998	86.450502	5.141453	87,398.38	86,931.69	(475.50)	75.000000	1	(12.30)	(127.12)	78.16	0.00	(0.92)	0.00	(607.75)
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	92,232	CNY	1.631654	130,869.43	150,490.75		4.330000	ACT/360					0.00	0.00	(2,982.97)
CNE1000040G3	84,432	7.348370	1.662097	141,085.16	153,298.50	(2,807.76)	50.000000	1	(18.79)	(175.21)	90.00	0.00	0.00	0.00	(2,982.97)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	0	CNY	37.842406	105,604.46	0.00		4.330000	ACT/360					(5,772.05)	0.00	(5,933.78)
CNE100000JG3	3,100	7.348370	0.000000	121,710.57	0.00	0.00	50.000000	1	(16.11)	(161.73)	90.00	0.00	(232.57)	0.00	(5,933.78)
HON HAI PRECISION INDUSTRY CMN															
2317.TW	0	TWD	5.173196	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	33.055000	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	2.486625	222,781.54	223,833.57		4.330000	ACT/360					476.75	0.00	(1,341.69)
INE031A01017	90,015	86.450502	2.504937	225,481.92	225,481.92	(1,648.35)	75.000000	1	(31.76)	(170.09)	78.16	0.00	(20.11)	0.00	(1,341.69)
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	28,300	CNY	2.171910	59,679.41	61,465.06		4.330000	ACT/360					0.00	0.00	(5,165.44)
CNE100003605	28,300	7.348370	2.351523	66,548.09	66,548.09	(5,083.03)	50.000000	1	(8.83)	(82.40)	90.00	0.00	0.00	0.00	(5,165.44)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	255,900	CNY	4.494874	1,135,307.52	1,150,238.35		4.330000	ACT/360					0.00	0.00	(39,656.17)
CNE0000011S1	255,900	7.348370	4.644253	1,188,464.35	1,188,464.35	(38,226.00)	50.000000	1	(158.71)	(1,430.17)	90.00	0.00	0.00	0.00	(39,656.17)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.834420	0.00	0.00		0.000000	ACT/360					(1.14)	0.00	(1.14)
CNE100002MT6	0	7.348370	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	9,500	CNY	10.078426	120,072.06	95,745.04		4.330000	ACT/360					(1,455.66)	0.00	(7,915.65)
CNE100004KP4	11,800	7.348370	10.740574	126,738.77	102,035.45	(6,290.41)	50.000000	1	(16.91)	(169.58)	90.00	0.00	(34.91)	0.00	(7,915.65)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	429,400	CNY	1.220679	522,529.99	524,159.51		4.330000	ACT/360					0.00	0.00	(34,102.77)
CNE100002T71	429,400	7.348370	1.298367	557,518.82	557,518.82	(33,359.31)	50.000000	1	(74.31)	(743.46)	90.00	0.00	0.00	0.00	(34,102.77)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	0	CNY	1.511900	0.00	0.00		0.000000	ACT/360					(35.69)	0.00	(35.69)
CNE000000PV0	0	7.348370	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	2.282139	378,145.11	387,963.59		4.330000	ACT/360					0.00	0.00	(20,444.53)
CNE100000LQ8	170,000	7.348370	2.399212	407,866.07	407,866.07	(19,902.48)	50.000000	1	(54.31)	(542.05)	90.00	0.00	0.00	0.00	(20,444.53)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.062821	20,367.52	21,256.41		4.330000	ACT/360					0.00	0.00	(1,470.39)
CNE1000033J2	20,000	7.348370	1.134827	22,696.54	22,696.54	(1,440.13)	50.000000	1	(3.01)	(30.26)	90.00	0.00	0.00	0.00	(1,470.39)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	86,400	CNY	3.871607	318,245.76	334,506.84		4.330000	ACT/360					0.00	0.00	(2,522.71)
CNE0000018X6	84,500	7.348370	3.896252	329,444.38	336,636.20	(2,129.36)	50.000000	1	(44.04)	(393.35)	90.00	0.00	0.00	0.00	(2,522.71)
ICICI BANK LIMITED CMN															
ICBK.NS	0	INR	14.323225	0.00	0.00		0.000000	ACT/360					(608.47)	0.00	(648.53)
INE090A01021	0	86.450502	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	23.641978	798,250.17	830,306.26		4.330000	ACT/360					0.00	0.00	(38,927.70)
CNE100004868	35,120	7.348370	24.718561	868,115.88	868,115.88	(37,809.62)	50.000000	1	(115.50)	(1,118.08)	90.00	0.00	0.00	0.00	(38,927.70)
INDIAN BANK CMN															
INBA.NS	0	INR	5.816623	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	86.450502	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	1.468470	61,802.59	62,429.08		4.330000	ACT/360					0.00	0.00	617.77
INE242A01010	42,513	86.450502	1.453734	61,802.59	61,802.59	626.49	75.000000	1	(8.72)	(8.72)	78.16	0.00	0.00	0.00	617.77

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
INIR.NS	34,567	INR	8.785952	302,517.14	303,704.02		4.330000	ACT/360					(551.13)	0.00	(10,407.19)
INE335Y01020	34,567	86.450502	9.060125	313,181.33	313,181.33	(9,477.31)	75.000000	1	(43.97)	(378.75)	78.16	0.00	(19.14)	0.00	(10,407.19)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.806982	27,686.76	28,728.55		4.330000	ACT/360					0.00	0.00	(1,745.61)
CNE100000V95	35,600	7.348370	0.854876	30,433.59	30,433.59	(1,705.04)	50.000000	1	(4.05)	(40.57)	90.00	0.00	0.00	0.00	(1,745.61)
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	11.919528	22,769.14	23,839.06		4.330000	ACT/360					0.00	0.00	263.16
TW0006231004	2,000	33.055000	11.768293	23,536.59	23,536.59	302.47	30.000000	1	(3.02)	(39.31)	90.00	0.00	0.00	0.00	263.16
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.734064	56,801.84	57,239.55		4.330000	ACT/360					0.00	0.00	(66.03)
PHY411571011	8,500	58.657000	6.728794	57,194.75	57,194.75	44.80	150.000000	1	(9.25)	(110.83)	75.00	0.00	0.00	0.00	(66.03)
INTOUCH HOLDINGS PCL SERIES NVDR															
INTUCH_n.BK	5,400	THB	2.908358	0.00	15,705.13		4.330000	ACT/360					0.00	0.00	327.58
TH0201010R12	0	34.727500	2.847695	0.00	15,377.55	327.58	40.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	327.58
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	6,044	CNY	3.476962	34,903.97	21,014.76		4.330000	ACT/360					873.92	0.00	2,073.36
CNE100005P07	10,444	7.348370	3.270652	34,158.69	19,767.82	1,246.93	50.000000	1	(4.59)	(47.50)	90.00	0.00	(30.25)	0.00	2,073.36
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	0	CNY	5.442023	129,152.32	0.00		4.330000	ACT/360					8,429.74	0.00	8,335.20
CNE000001F05	23,700	7.348370	0.000000	117,114.89	0.00	0.00	50.000000	1	(15.88)	(94.54)	90.00	0.00	(94.54)	0.00	8,335.20
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603915.SH	128,600	CNY	1.726914	205,002.67	222,081.09		4.330000	ACT/360					72.40	0.00	17,131.23
CNE100003LB4	129,200	7.348370	1.592165	205,712.75	204,752.45	17,328.64	50.000000	1	(27.59)	(269.81)	90.00	0.00	(1.93)	0.00	17,131.23
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	0	CNY	5.971392	48,960.02	0.00		4.330000	ACT/360					(8,771.87)	0.00	(8,885.78)
CNE0000014W7	8,400	7.348370	0.000000	48,960.02	0.00	0.00	50.000000	1	(6.57)	(113.90)	90.00	0.00	(146.80)	0.00	(8,885.78)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300761.ZK	40,700	CNY	2.533895	99,165.02	103,129.54		4.330000	ACT/360					0.00	0.00	(5,174.80)
CNE100003JX2	40,700	7.348370	2.657490	108,159.84	108,159.84	(5,030.31)	50.000000	1	(14.39)	(144.50)	90.00	0.00	0.00	0.00	(5,174.80)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	31,800	CNY	1.265587	39,561.65	40,245.66		4.330000	ACT/360					0.00	0.00	(2,529.73)
CNE1000036F3	31,800	7.348370	1.343358	42,718.78	42,718.78	(2,473.12)	50.000000	1	(5.69)	(56.61)	90.00	0.00	0.00	0.00	(2,529.73)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.251978	230,205.19	234,745.94		4.330000	ACT/360					0.00	0.00	(16,262.09)
CNE100002XD7	187,500	7.348370	1.336924	250,673.17	250,673.17	(15,927.24)	50.000000	1	(33.35)	(334.86)	90.00	0.00	0.00	0.00	(16,262.09)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.837364	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(36.30)
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603977.SH	25,700	CNY	1.524148	40,359.07	39,170.59		4.330000	ACT/360					0.00	0.00	(6,339.61)
CNE100003092	25,700	7.348370	1.768473	45,449.76	45,449.76	(6,279.16)	50.000000	1	(6.03)	(60.45)	90.00	0.00	0.00	0.00	(6,339.61)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.247896	26,772.67	27,828.08		4.330000	ACT/360					0.00	0.00	(1,446.07)
CNE100001DT7	22,300	7.348370	1.310992	29,235.12	29,235.12	(1,407.05)	50.000000	1	(3.89)	(39.02)	90.00	0.00	0.00	0.00	(1,446.07)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	0	CNY	0.956675	0.00	0.00		0.000000	ACT/360					(51.65)	0.00	(51.65)
CNE000000XG5	0	7.348370	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	1.385341	620,483.09	631,577.07		4.330000	ACT/360					0.00	0.00	4,416.12
CNE1000009Y1	455,900	7.348370	1.373810	626,319.98	626,319.98	5,257.09	50.000000	1	(83.95)	(840.98)	90.00	0.00	0.00	0.00	4,416.12
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	29,100	CNY	2.295747	64,294.30	66,806.24		4.330000	ACT/360					0.00	0.00	(3,885.81)
CNE100003M36	29,100	7.348370	2.426226	70,603.18	70,603.18	(3,796.94)	50.000000	1	(9.38)	(88.87)	90.00	0.00	0.00	0.00	(3,885.81)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	18,400	CNY	0.899519	15,936.15	16,551.15		4.330000	ACT/360					0.00	0.00	(1,221.81)
CNE100005R96	18,400	7.348370	0.964772	17,751.80	17,751.80	(1,200.65)	50.000000	1	(2.36)	(21.16)	100.00	0.00	0.00	0.00	(1,221.81)
JIO FINANCIAL SERVICES LTD CMN															
JIOF.NS	231,546	INR	3.150936	729,665.12	729,586.63		4.330000	ACT/360					34.35	0.00	6,517.06
INE758E01017	231,546	86.450502	3.122255	722,945.58	722,945.58	6,641.05	75.000000	1	(102.16)	(158.34)	78.16	0.00	(28.35)	0.00	6,517.06
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	747,100	CNY	1.465631	978,084.60	1,094,973.03		4.330000	ACT/360					0.00	0.00	(44,397.79)
CNE000001816	662,400	7.348370	1.523410	1,014,832.93	1,138,139.90	(43,166.86)	50.000000	1	(135.65)	(1,230.93)	90.00	0.00	0.00	0.00	(44,397.79)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.889076	155,593.25	154,565.57		4.330000	ACT/360					0.00	0.00	(6,392.48)
CNE000000HK0	53,500	7.348370	3.004578	160,744.94	160,744.94	(6,179.37)	50.000000	1	(21.50)	(213.11)	90.00	0.00	0.00	0.00	(6,392.48)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
KCE_n.BK	71,300	THB	0.645022	11,418.20	45,990.07		4.330000	ACT/360					0.00	0.00	103.54
TH0122010R10	17,700	34.727500	0.643549	11,418.20	45,885.02	105.04	40.000000	1	(1.50)	(1.50)	90.00	0.00	0.00	0.00	103.54
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	41.597338	84,553.83	83,194.68		4.330000	ACT/360					0.00	0.00	(11,475.18)
TW0002059003	2,000	33.055000	47.256098	94,512.20	94,512.20	(11,317.52)	30.000000	1	(12.07)	(157.66)	90.00	0.00	0.00	0.00	(11,475.18)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.252155	250,279.32	240,659.51		4.330000	ACT/360					0.00	0.00	(11,316.88)
TW0002449006	74,000	33.055000	3.399390	251,554.86	251,554.86	(10,895.35)	30.000000	1	(32.34)	(421.53)	90.00	0.00	0.00	0.00	(11,316.88)
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	120,900	CNY	1.781347	309,616.58	215,364.90		4.330000	ACT/360					(4,060.42)	0.00	(7,597.16)
CNE100000XB5	176,800	7.348370	1.807428	322,414.03	218,518.06	(3,153.16)	50.000000	1	(43.08)	(383.58)	90.00	0.00	(208.16)	0.00	(7,597.16)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	82,000	CNY	2.327047	164,555.34	190,817.83		4.330000	ACT/360					0.00	0.00	(3,842.64)
CNE100003KF7	76,600	7.348370	2.371107	182,639.02	194,430.74	(3,612.91)	50.000000	1	(24.25)	(229.73)	90.00	0.00	0.00	0.00	(3,842.64)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	0	CNY	3.237453	240,477.21	0.00		4.330000	ACT/360					8,887.77	0.00	8,511.25
CNE100001YW7	77,100	7.348370	0.000000	230,582.97	0.00	0.00	50.000000	1	(31.07)	(376.52)	90.00	0.00	(409.45)	0.00	8,511.25
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002250.ZK	212,000	CNY	0.709001	146,716.72	150,308.16		4.330000	ACT/360					0.00	0.00	(9,425.49)
CNE100000C15	212,000	7.348370	0.752455	159,520.46	159,520.46	(9,212.30)	50.000000	1	(21.22)	(213.19)	90.00	0.00	0.00	0.00	(9,425.49)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.095481	21,967.55	23,662.39		4.330000	ACT/360					0.00	0.00	106.52
CNE1000015L5	21,600	7.348370	1.089241	23,527.60	23,527.60	134.79	50.000000	1	(3.13)	(28.27)	90.00	0.00	0.00	0.00	106.52
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	47,800	CNY	4.875911	194,964.41	233,068.56		4.330000	ACT/360					0.00	0.00	(11,069.16)
CNE0000002Y8	40,200	7.348370	5.102118	207,108.51	243,881.24	(10,812.68)	50.000000	1	(27.62)	(256.48)	90.00	0.00	0.00	0.00	(11,069.16)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	67.524767	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	86.450502	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	1.506457	18,478.15	18,680.06		4.330000	ACT/360					(4,671.28)	0.00	(5,915.85)
CNE000000WN3	12,400	7.348370	1.596406	19,795.43	19,795.43	(1,115.37)	50.000000	1	(2.64)	(129.20)	90.00	0.00	(102.72)	0.00	(5,915.85)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	0	CNY	16.222645	0.00	0.00		0.000000	ACT/360					(9,816.58)	0.00	(9,931.54)
CNE000000GF2	0	7.348370	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	3,200	CNY	3.120420	24,338.49	9,985.34		4.330000	ACT/360					62.21	0.00	700.05
CNE100003XX3	8,200	7.348370	2.912563	24,942.29	9,320.20	665.14	50.000000	1	(3.34)	(27.30)	90.00	0.00	(30.22)	0.00	700.05
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	0	CNY	1.332268	7,187.64	0.00		4.330000	ACT/360					(294.62)	0.00	(303.84)
CNE000000HP9	5,600	7.348370	0.000000	7,661.61	0.00	0.00	50.000000	1	(1.02)	(9.22)	90.00	0.00	(10.25)	0.00	(303.84)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	0	CNY	2.235870	0.00	0.00		0.000000	ACT/360					(1.21)	0.00	(1.21)
CNE100001YV9	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(1.21)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600390.SH	762,200	CNY	0.817868	607,358.88	623,379.33		4.330000	ACT/360					0.00	0.00	(45,415.14)
CNE0000016N1	759,700	7.348370	0.876310	665,925.20	667,923.76	(44,544.42)	50.000000	1	(88.53)	(870.71)	90.00	0.00	0.00	0.00	(45,415.14)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.567844	95.81	94.07		4.330000	ACT/360					0.00	0.00	(8.24)
MYL3816OO005	60	4.503000	1.701556	102.09	102.09	(8.02)	150.000000	1	(0.02)	(0.21)	100.00	0.00	0.00	0.00	(8.24)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.094120	10,953.32	11,597.67		4.330000	ACT/360					0.00	0.00	(1,041.84)
CNE100001X19	10,600	7.348370	1.190818	12,622.67	12,622.67	(1,025.00)	50.000000	1	(1.67)	(16.84)	90.00	0.00	0.00	0.00	(1,041.84)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	4.949397	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.348370	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	0.936318	0.00	0.00		0.000000	ACT/360					847.70	0.00	813.92
TW0001303006	0	33.055000	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	1.627572	13,668.94	15,136.42		4.330000	ACT/360					0.00	0.00	2.99
CNE100003PC3	9,300	7.348370	1.625084	15,113.28	15,113.28	23.14	50.000000	1	(2.01)	(20.15)	90.00	0.00	0.00	0.00	2.99
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.125420	64,123.38	66,512.30		4.330000	ACT/360					0.00	0.00	(2,725.71)
CNE1000031R9	59,100	7.348370	1.170056	69,150.33	69,150.33	(2,638.03)	50.000000	1	(9.21)	(87.68)	90.00	0.00	0.00	0.00	(2,725.71)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	167,820	CNY	3.162606	535,072.59	530,748.56		4.330000	ACT/360					(635.86)	0.00	(48,647.77)
CNE000001G38	167,820	7.348370	3.444085	577,986.34	577,986.34	(47,237.78)	50.000000	1	(76.95)	(774.13)	90.00	0.00	(3.00)	0.00	(48,647.77)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	21,500	CNY	6.261252	131,575.08	134,616.93		4.330000	ACT/360					0.00	0.00	1,332.91
CNE1000019Y0	21,500	7.348370	6.195842	133,210.60	133,210.60	1,406.33	50.000000	1	(17.85)	(73.42)	90.00	0.00	0.00	0.00	1,332.91
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	54,300	CNY	2.064403	116,132.77	112,097.10		4.330000	ACT/360					0.00	0.00	4,355.69
CNE100003JJ1	54,300	7.348370	1.981510	107,595.99	107,595.99	4,501.11	50.000000	1	(14.55)	(145.42)	90.00	0.00	0.00	0.00	4,355.69
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	79,181	CNY	1.509178	114,223.10	119,498.24		4.330000	ACT/360					(107.94)	0.00	(2,037.07)
CNE100002CM2	79,181	7.348370	1.531823	122,434.09	121,291.28	(1,793.04)	50.000000	1	(16.31)	(136.09)	90.00	0.00	(6.87)	0.00	(2,037.07)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,000	CNY	3.255144	1,024,895.03	1,025,370.25		4.330000	ACT/360					197.01	0.00	70,598.87
CNE100001SJ6	315,000	7.348370	3.027572	953,685.18	953,685.18	71,685.07	50.000000	1	(128.94)	(1,283.22)	90.00	0.00	(2.60)	0.00	70,598.87
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	0	CNY	11.764514	0.00	0.00		0.000000	ACT/360					1,302.96	0.00	1,289.92
CNE1000052S3	0	7.348370	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	13.043709	0.00	9,130.60		4.330000	ACT/360					0.00	0.00	761.78
CNE100003J23	0	7.348370	11.955455	0.00	8,368.82	761.78	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	761.78
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	0	CNY	14.058900	0.00	0.00		0.000000	ACT/360					(1,208.15)	0.00	(1,208.15)
CNE100004G17	0	7.348370	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	15,900	CNY	5.786317	106,261.57	92,002.44		4.330000	ACT/360					2,255.15	0.00	10,715.24
CNE1000032Q9	20,200	7.348370	5.245333	105,955.73	83,400.79	8,601.65	50.000000	1	(14.22)	(141.55)	90.00	0.00	(45.36)	0.00	10,715.24
NMDC LIMITED CMN															
NMDC.NS	64,107	INR	0.731170	50,583.22	46,873.11		4.330000	ACT/360					(293.52)	0.00	(1,733.88)
INE584A01023	69,124	86.450502	0.752275	52,088.53	48,226.08	(1,352.97)	75.000000	1	(7.32)	(87.39)	78.16	0.00	(18.73)	0.00	(1,733.88)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
000686.ZK	7,500	CNY	1.034243	7,301.30	7,756.82		4.330000	ACT/360					0.00	0.00	(386.26)
CNE0000004H9	7,500	7.348370	1.084300	8,132.25	8,132.25	(375.43)	50.000000	1	(1.08)	(10.84)	90.00	0.00	0.00	0.00	(386.26)
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	15.338073	306,930.39	322,099.53		4.330000	ACT/360					0.00	0.00	160.02
TW0003034005	21,000	33.055000	15.304878	321,402.44	321,402.44	697.09	30.000000	1	(41.22)	(537.08)	90.00	0.00	0.00	0.00	160.02
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	9.049626	389,527.11	388,934.83		4.330000	ACT/360					0.00	0.00	10,455.00
CNE100003PNO	42,978	7.348370	8.794570	377,973.03	377,973.03	10,961.80	50.000000	1	(50.87)	(506.79)	90.00	0.00	0.00	0.00	10,455.00
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	2,300	CNY	8.450854	7,794.86	19,436.96		4.330000	ACT/360					0.00	0.00	(1,035.05)
CNE100002RB3	900	7.348370	8.895946	8,473.10	20,460.68	(1,023.71)	50.000000	1	(1.13)	(11.34)	90.00	0.00	0.00	0.00	(1,035.05)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	1,723	INR	122.039199	179,606.55	210,273.54		4.330000	ACT/360					0.00	0.00	(8,934.98)
INE881D01027	1,447	86.450502	127.187731	185,287.95	219,144.46	(8,870.92)	75.000000	1	(26.03)	(64.05)	78.16	0.00	0.00	0.00	(8,934.98)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	63,300	CNY	1.337712	84,594.40	84,677.15		4.330000	ACT/360					(248.63)	0.00	(6,982.02)
CNE100001ZV6	65,700	7.348370	1.442091	94,745.38	91,284.36	(6,607.21)	50.000000	1	(12.57)	(126.18)	90.00	0.00	(6.91)	0.00	(6,982.02)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.272613	56,537.66	58,406.15		4.330000	ACT/360					0.00	0.00	(8,189.83)
CNE100002MR0	25,700	7.348370	2.587843	66,507.57	66,507.57	(8,101.42)	50.000000	1	(8.78)	(88.42)	90.00	0.00	0.00	0.00	(8,189.83)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	99,600	CNY	3.402115	323,368.67	338,850.66		4.330000	ACT/360					0.00	0.00	(9,254.73)
CNE100003JW4	98,400	7.348370	3.490592	343,660.83	347,663.00	(8,812.34)	50.000000	1	(45.83)	(442.39)	90.00	0.00	0.00	0.00	(9,254.73)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.086177	13,083.61	13,768.77		4.330000	ACT/360					0.00	0.00	(454.78)
CNE100001XV1	6,600	7.348370	2.152212	14,204.60	14,204.60	(435.83)	50.000000	1	(1.89)	(18.95)	90.00	0.00	0.00	0.00	(454.78)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	124,400	CNY	6.683115	893,829.89	831,379.48		4.330000	ACT/360					(6,055.72)	0.00	(70,398.03)
CNE000001R84	134,300	7.348370	7.189971	965,613.11	894,432.39	(63,052.92)	50.000000	1	(128.56)	(1,289.40)	90.00	0.00	(95.05)	0.00	(70,398.03)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	0	CNY	1.188019	0.00	0.00		0.000000	ACT/360					(1,397.18)	0.00	(1,432.40)
CNE000001ND1	0	7.348370	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	74.618422	13,248.60	13,431.32		4.330000	ACT/360					0.00	0.00	180.85
INE455K01017	180	86.450502	73.603317	13,248.60	13,248.60	182.72	75.000000	1	(1.87)	(1.87)	78.16	0.00	0.00	0.00	224.68
POWER FINANCE CORP LTD CMN															
PWFC.NS	59,321	INR	4.945605	664,902.22	293,378.21		4.330000	ACT/360					5,885.28	0.00	21,062.38
INE134E01011	137,925	86.450502	4.682448	658,142.62	277,767.51	15,610.70	75.000000	1	(93.01)	(433.59)	78.16	0.00	(377.32)	0.00	21,062.38
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	1,847	INR	3.454578	0.00	6,380.61		4.330000	ACT/360					(6,763.61)	0.00	(7,052.79)
INE752E01010	0	86.450502	3.466851	0.00	6,403.27	(22.67)	75.000000	0	0.00	(266.50)	78.16	0.00	(266.50)	0.00	(7,052.79)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	0	MYR	1.070398	0.00	0.00		0.000000	ACT/360					(6,892.63)	0.00	(7,114.97)
MYL886900009	0	4.503000	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	0.093859	105,574.88	109,055.09		4.330000	ACT/360					0.00	0.00	(788.55)
ID1000106602	1,161,900	16300.999920	0.094369	109,647.34	109,647.34	(592.25)	65.000000	1	(15.09)	(196.30)	85.00	0.00	0.00	0.00	(788.55)
PT ASTRA INTERNATIONAL TBK CMN															
ASII.JK	1,288,600	IDR	0.303049	370,510.83	390,508.80		4.330000	ACT/360					0.00	0.00	(842.10)
ID1000122807	1,270,500	16300.999920	0.303166	385,259.64	390,660.06	(151.26)	65.000000	1	(53.03)	(690.84)	85.00	0.00	0.00	0.00	(842.10)
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	304,700	IDR	0.601190	180,990.58	183,182.63		4.330000	ACT/360					0.00	0.00	98.59
ID1000109507	304,700	16300.999920	0.600252	182,896.67	182,896.67	285.96	65.000000	1	(25.27)	(187.37)	85.00	0.00	0.00	0.00	98.59

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
BBRI.JK	2,191,800	IDR	0.250905	0.00	549,933.26		4.330000	ACT/360					0.00	0.00	26,459.54
ID1000118201	0	16300.999920	0.238833	0.00	523,473.72	26,459.54	65.000000	0	0.00	0.00	85.00	0.00	0.00	0.00	26,459.54
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	1,091,800	IDR	0.161340	178,972.22	176,150.79		4.330000	ACT/360					0.00	0.00	(6,882.47)
ID1000129000	1,091,800	16300.999920	0.167359	182,722.57	182,722.57	(6,571.78)	65.000000	1	(25.21)	(310.69)	85.00	0.00	0.00	0.00	(6,882.47)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	161,000	THB	3.714635	579,006.89	598,056.30		4.330000	ACT/360					0.00	0.00	24,990.98
TH0355010R16	158,600	34.727500	3.556001	563,744.45	572,516.13	25,540.16	40.000000	1	(74.24)	(549.18)	90.00	0.00	0.00	0.00	24,990.98
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	790,200	THB	0.899863	52,461.36	711,071.92		4.330000	ACT/360					(2.08)	0.00	9,520.01
TH0646010R18	58,400	34.727500	0.887786	53,511.28	701,528.73	9,543.19	40.000000	1	(7.02)	(21.10)	90.00	0.00	(0.02)	0.00	9,520.01
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
PUBM.KL	159,400	MYR	0.977126	157,314.25	155,753.94		4.330000	ACT/360					0.00	0.00	(7,323.79)
MYL12950O004	159,400	4.503000	1.020934	162,736.88	162,736.88	(6,982.94)	150.000000	1	(26.13)	(340.85)	100.00	0.00	0.00	0.00	(7,323.79)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	1.967783	76,541.31	79,695.22		4.330000	ACT/360					0.00	0.00	(1,195.17)
CNE1000020Z5	40,500	7.348370	1.994901	80,793.51	80,793.51	(1,098.28)	50.000000	1	(10.78)	(96.89)	90.00	0.00	0.00	0.00	(1,195.17)
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.558391	0.00	0.00		0.000000	ACT/360					32.36	0.00	32.36
CNE100000B73	0	7.348370	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	1.454744	0.00	0.00		0.000000	ACT/360					(67.78)	0.00	(67.78)
CNE1000044B6	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	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	2.244035	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	0	7.348370	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	2.222262	172,989.82	173,780.85		4.330000	ACT/360					0.00	0.00	(6,403.12)
CNE100005XK5	78,200	7.348370	2.301064	179,943.20	179,943.20	(6,162.35)	50.000000	1	(24.05)	(240.77)	90.00	0.00	0.00	0.00	(6,403.12)
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	6,219	INR	4.301884	26,803.30	26,753.41		4.330000	ACT/360					224.89	0.00	164.84
INE415G01027	6,219	86.450502	4.309905	26,803.30	26,803.30	(49.88)	75.000000	1	(3.78)	(10.17)	78.16	0.00	(6.39)	0.00	164.84
RAITEL CORP OF INDIA LTD CMN PRIV PL/REG-S															
RAIT.NS	1,555	INR	4.357985	6,684.80	6,776.67		4.330000	ACT/360					0.00	0.00	90.92
INE0DD101019	1,555	86.450502	4.298909	6,684.80	6,684.80	91.86	75.000000	1	(0.94)	(0.94)	78.16	0.00	0.00	0.00	90.92

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
REC LIMITED CMN															
RECM.NS	32,264	INR	5.536694	177,428.90	178,635.91		4.330000	ACT/360					88.12	0.00	8,942.49
INE020B01018	32,264	86.450502	5.260746	169,732.70	169,732.70	8,903.20	75.000000	1	(24.11)	(48.83)	78.16	0.00	(1.01)	0.00	8,942.49
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601828.SH	0	CNY	0.419141	7,115.30	0.00		4.330000	ACT/360					(577.47)	0.00	(590.43)
CNE100002RX7	17,800	7.348370	0.000000	7,802.86	0.00	0.00	50.000000	1	(1.04)	(12.96)	90.00	0.00	(18.16)	0.00	(590.43)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
300724.ZK	124,000	CNY	8.336543	800,334.74	1,033,731.29		4.330000	ACT/360					0.00	0.00	(13,799.45)
CNE100003G91	102,300	7.348370	8.439552	873,032.43	1,046,504.51	(12,773.22)	50.000000	1	(116.12)	(1,026.23)	90.00	0.00	0.00	0.00	(13,799.45)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.095703	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	0	7.348370	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	0.960757	205,252.32	213,288.12		4.330000	ACT/360					0.00	0.00	(14,817.21)
CNE000000Q11	222,000	7.348370	1.026138	227,802.72	227,802.72	(14,514.60)	50.000000	1	(30.25)	(302.61)	90.00	0.00	0.00	0.00	(14,817.21)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	26,800	CNY	2.980253	158,109.95	79,870.77		4.330000	ACT/360					(8,067.76)	0.00	(14,080.51)
CNE100001T64	52,500	7.348370	3.189972	167,473.53	85,491.25	(5,620.48)	50.000000	1	(22.34)	(392.28)	90.00	0.00	(290.55)	0.00	(14,080.51)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.282361	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.348370	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	0.544338	1,059,728.61	1,142,239.71		4.330000	ACT/360					0.00	0.00	19,125.92
CNE000001139	1,998,500	7.348370	0.534550	1,068,594.97	1,121,699.89	20,539.82	50.000000	1	(143.25)	(1,413.90)	90.00	0.00	0.00	0.00	19,125.92
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	0	CNY	4.561556	0.00	0.00		0.000000	ACT/360					(23.25)	0.00	(23.25)
CNE100001ZW4	0	7.348370	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	4.832364	114,809.68	114,043.79		4.330000	ACT/360					0.00	0.00	317.58
CNE1000052P9	23,600	7.348370	4.812433	113,573.42	113,573.42	470.38	50.000000	1	(15.25)	(152.80)	90.00	0.00	0.00	0.00	317.58
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	168,500	CNY	0.660010	106,302.61	111,211.74		4.330000	ACT/360					0.00	0.00	(7,828.72)
CNE0000008S7	168,500	7.348370	0.705537	118,882.99	118,882.99	(7,671.25)	50.000000	1	(15.78)	(157.46)	90.00	0.00	0.00	0.00	(7,828.72)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	0	CNY	5.617572	0.00	0.00		0.000000	ACT/360					(73.49)	0.00	(73.49)
CNE100004ZJ5	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(73.49)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603881.SH	131,200	CNY	2.607381	316,277.80	342,088.38		4.330000	ACT/360					(5,748.47)	0.00	(70,022.75)
CNE100002R57	131,200	7.348370	3.093121	405,817.48	405,817.48	(63,729.09)	50.000000	1	(53.20)	(545.19)	90.00	0.00	(10.13)	0.00	(70,022.75)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	20,373	CNY	25.933642	419,915.08	528,346.10		4.330000	ACT/360					(1,407.00)	0.00	(9,030.31)
CNE100003LY6	17,273	7.348370	26.276408	458,202.62	535,329.26	(6,983.16)	50.000000	1	(60.94)	(640.14)	90.00	0.00	(26.68)	0.00	(9,030.31)
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	50,400	CNY	1.922875	93,611.70	96,912.92		4.330000	ACT/360					0.00	0.00	(14,810.85)
CNE0000006D3	50,000	7.348370	2.214057	110,833.35	111,588.49	(14,675.56)	50.000000	1	(14.63)	(135.29)	90.00	0.00	0.00	0.00	(14,810.85)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	18,500	CNY	0.979809	17,632.59	18,126.47		4.330000	ACT/360					(554.42)	0.00	(158.34)
CNE100000D55	18,500	7.348370	0.957419	17,712.25	17,712.25	414.21	50.000000	1	(2.38)	(18.14)	90.00	0.00	(1.48)	0.00	(158.34)
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	309,200	CNY	2.452245	719,536.68	758,234.00		4.330000	ACT/360					0.00	0.00	(21,905.76)
CNE1000006J8	301,200	7.348370	2.519953	759,886.28	779,169.33	(20,935.33)	50.000000	1	(101.39)	(970.43)	90.00	0.00	0.00	0.00	(21,905.76)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.487848	0.00	0.00		0.000000	ACT/360					(4,218.79)	0.00	(4,258.22)
CNE000000MK0	0	7.348370	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	80,100	CNY	2.305273	192,216.02	184,652.38		4.330000	ACT/360					(671.05)	0.00	(12,311.43)
CNE000000B91	84,000	7.348370	2.447185	205,563.54	196,019.52	(11,367.14)	50.000000	1	(27.39)	(273.24)	90.00	0.00	(15.16)	0.00	(12,311.43)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	9.651120	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.348370	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	6.444967	176,773.82	208,816.92		4.330000	ACT/360					0.00	0.00	(180.68)
CNE100002ZC4	30,700	7.348370	6.443341	198,711.80	208,764.25	52.67	50.000000	1	(26.36)	(233.35)	90.00	0.00	0.00	0.00	(180.68)
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,325,900	CNY	0.504874	659,808.94	669,412.26		4.330000	ACT/360					0.00	0.00	(41,131.90)
CNE000001683	1,325,900	7.348370	0.535183	709,599.36	709,599.36	(40,187.10)	50.000000	1	(94.51)	(944.80)	90.00	0.00	0.00	0.00	(41,131.90)
SHANGHAI ZXIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
600517.SH	42,900	CNY	0.694031	29,076.33	29,773.95		4.330000	ACT/360					0.00	0.00	(2,308.68)
CNE000001G20	42,600	7.348370	0.746929	31,838.52	32,043.23	(2,269.28)	50.000000	1	(4.23)	(39.40)	90.00	0.00	0.00	0.00	(2,308.68)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	17,700	CNY	1.348598	25,533.08	23,870.19		4.330000	ACT/360					374.26	104.36	846.80
CNE000000KZ2	19,400	7.348370	1.324648	25,698.17	23,446.27	423.92	50.000000	1	(3.45)	(55.75)	90.00	104.36	(25.78)	0.00	846.51

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.811064	15,690.32	16,221.28		4.330000	ACT/360					0.00	0.00	(953.73)
CNE100000WJ0	20,000	7.348370	0.857607	17,152.14	17,152.14	(930.86)	50.000000	1	(2.28)	(22.87)	90.00	0.00	0.00	0.00	(953.73)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.694031	509,522.89	534,057.21		4.330000	ACT/360					0.00	0.00	(28,892.71)
CNE100002FD4	769,500	7.348370	0.730605	562,200.55	562,200.55	(28,143.33)	50.000000	1	(74.70)	(749.38)	90.00	0.00	0.00	0.00	(28,892.71)
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	28,100	CNY	0.849168	25,586.92	23,861.62		4.330000	ACT/360					(137.97)	0.00	(1,524.88)
CNE000000354	30,800	7.348370	0.897210	27,634.07	25,211.60	(1,349.98)	50.000000	1	(3.68)	(36.93)	90.00	0.00	(3.56)	0.00	(1,524.88)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.594216	0.00	0.00		0.000000	ACT/360					(385.94)	0.00	(385.94)
CNE100003K95	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(385.94)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688318.SH	53	CNY	21.416995	1,073.71	1,135.10		4.330000	ACT/360					(711.84)	0.00	(821.03)
CNE100005592	53	7.348370	23.352042	1,237.66	1,237.66	(102.56)	50.000000	1	(0.16)	(6.63)	90.00	0.00	(4.98)	0.00	(821.03)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,200	CNY	10.479875	14,023.67	12,575.85		4.330000	ACT/360					9.00	0.00	(4.20)
CNE100005L92	1,300	7.348370	10.475644	13,618.34	12,570.77	5.08	50.000000	1	(1.83)	(18.27)	90.00	0.00	(1.41)	0.00	(4.20)
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	9,200	CNY	1.045130	11,492.42	9,615.19		4.330000	ACT/360					(203.24)	0.00	(712.74)
CNE1000016J7	11,500	7.348370	1.098968	12,718.53	10,110.51	(495.32)	50.000000	1	(1.69)	(14.18)	90.00	0.00	(5.41)	0.00	(712.74)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688025.SH	85	CNY	6.606907	529.43	561.59		4.330000	ACT/360					0.00	0.00	9.48
CNE1000062T0	85	7.348370	6.486678	551.37	551.37	10.22	50.000000	1	(0.07)	(0.74)	90.00	0.00	0.00	0.00	9.48
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	0	CNY	1.085955	0.00	0.00		0.000000	ACT/360					(173.89)	0.00	(173.89)
CNE100000BR7	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	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	41,800	CNY	31.979881	301,515.33	1,336,759.04		4.330000	ACT/360					0.00	0.00	12,377.28
CNE100003G67	9,600	7.348370	31.682388	306,688.09	1,324,323.80	12,435.24	50.000000	1	(41.08)	(57.96)	90.00	0.00	0.00	0.00	12,377.28
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	0	CNY	1.554086	6,943.99	0.00		4.330000	ACT/360					(68.49)	0.00	(78.14)
CNE100000KJ5	4,800	7.348370	0.000000	7,584.68	0.00	0.00	50.000000	1	(1.01)	(9.65)	90.00	0.00	(14.72)	0.00	(78.14)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688036.SH	1,400	CNY	12.289800	52,585.71	17,205.72		4.330000	ACT/360					1,028.35	0.00	1,406.63
CNE100003P74	4,400	7.348370	12.008506	53,077.05	16,811.91	393.81	50.000000	1	(7.11)	(15.53)	90.00	0.00	(37.66)	0.00	1,406.63

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 15, 2025
Run Date: Jan 16, 2025 01:55 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002130.ZK	8,400	CNY	3.320464	0.00	27,891.90		4.324213	ACT/360					0.00	0.00	54.89
CNE1000000C6	0	7.348370	3.313930	0.00	27,837.01	54.89	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	54.89
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	37,600	CNY	0.338851	12,438.31	12,740.78		4.330000	ACT/360					(16.31)	0.00	(484.63)
CNE100000FK3	38,600	7.348370	0.350837	13,545.18	13,191.48	(450.70)	50.000000	1	(1.80)	(17.62)	90.00	0.00	(0.71)	0.00	(484.63)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	13.325404	500.35	533.02		4.330000	ACT/360					0.00	0.00	128.74
CNE100004934	40	7.348370	10.093272	403.73	403.73	129.29	50.000000	1	(0.06)	(0.54)	90.00	0.00	0.00	0.00	128.74
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	0	CNY	2.732579	0.00	0.00		0.000000	ACT/360					84.05	0.00	84.05
CNE0000013X7	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	84.05
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
2888.TW	95,000	TWD	0.361519	38,840.41	34,344.27		4.330000	ACT/360					(23.24)	0.00	78.07
TW0002888005	109,000	33.055000	0.359756	39,213.40	34,176.82	167.45	30.000000	1	(5.04)	(66.15)	90.00	0.00	(9.03)	0.00	78.07
SHRIRAM FINANCE LIMITED CMN															
SHMFNS	0	INR	6.167691	47,495.01	0.00		4.330000	ACT/360					246.49	0.00	233.41
INE721A01047	7,558	86.450502	0.000000	46,239.05	0.00	0.00	75.000000	1	(6.55)	(13.08)	78.16	0.00	(13.08)	0.00	233.41
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.762074	0.00	0.00		0.000000	ACT/360					12.26	0.00	12.26
CNE000001DW2	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	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	19,300	CNY	3.806286	46,856.84	73,461.33		4.330000	ACT/360					0.00	0.00	(312.79)
CNE100003S63	12,500	7.348370	3.820437	47,910.32	73,734.44	(273.11)	50.000000	1	(6.41)	(39.68)	90.00	0.00	0.00	0.00	(312.79)
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	25.662834	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.348370	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	1.219318	12,163.40	12,802.84		4.330000	ACT/360					0.00	0.00	(855.12)
CNE000000GJ4	10,500	7.348370	1.299201	13,641.61	13,641.61	(838.77)	50.000000	1	(1.81)	(16.35)	90.00	0.00	0.00	0.00	(855.12)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	0	CNY	0.668175	0.00	0.00		0.000000	ACT/360					156.49	0.00	156.49
CNE100000M21	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	156.49
SIEMENS LIMITED CMN															
SIEM.NS	0	INR	67.188737	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	86.450502	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)

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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.)															
Long (Cont.)															
SIGURD MICROELECTRONIC CORP CMN															
6257.TW	92,000	TWD	2.060203	188,639.56	189,538.65		4.330000	ACT/360					0.00	0.00	(107.59)
TW0006257009	92,000	33.055000	2.057927	189,329.28	189,329.28	209.36	30.000000	1	(24.34)	(316.96)	90.00	0.00	0.00	0.00	(107.59)
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	20,700	CNY	4.825560	96,910.21	99,889.09		4.330000	ACT/360					(260.00)	0.00	(6,809.01)
CNE1000020P6	20,600	7.348370	5.135233	105,810.99	106,299.32	(6,410.23)	50.000000	1	(14.07)	(138.79)	90.00	0.00	(1.66)	0.00	(6,809.01)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.702197	739,731.83	753,527.11		4.330000	ACT/360					0.00	0.00	(31,533.04)
CNE100003GS8	1,073,100	7.348370	0.730605	784,012.23	784,012.23	(30,485.12)	50.000000	1	(104.57)	(1,047.92)	90.00	0.00	0.00	0.00	(31,533.04)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	22,200	CNY	5.171215	104,724.36	114,800.97		4.330000	ACT/360					0.00	0.00	(12,599.50)
CNE1000027D7	20,100	7.348370	5.732130	116,181.07	127,253.30	(12,452.33)	50.000000	1	(15.43)	(147.18)	90.00	0.00	0.00	0.00	(12,599.50)
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.021995	16,045.46	16,658.52		4.330000	ACT/360					0.00	0.00	(727.11)
CNE1000019P8	16,300	7.348370	1.065181	17,362.45	17,362.45	(703.93)	50.000000	1	(2.31)	(23.18)	90.00	0.00	0.00	0.00	(727.11)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.598772	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.348370	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	8.718284	0.00	0.00		0.000000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	0	86.450502	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	420,800	CNY	1.487405	623,830.22	625,899.89		4.330000	ACT/360					4,668.49	0.00	47,568.22
CNE100000T99	470,100	7.348370	1.383370	650,322.24	582,122.10	43,777.80	50.000000	1	(86.88)	(878.07)	90.00	0.00	(145.22)	0.00	47,568.22
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	0	CNY	1.222040	25,418.05	0.00		4.330000	ACT/360					(1,351.54)	0.00	(1,382.67)
CNE000000KL2	21,100	7.348370	0.000000	26,879.31	0.00	0.00	50.000000	1	(3.59)	(31.13)	90.00	0.00	(33.37)	0.00	(1,382.67)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	40	CNY	9.968197	386.96	398.73		4.330000	ACT/360					0.00	0.00	(5.11)
CNE1000018M7	40	7.348370	10.082347	403.29	403.29	(4.57)	50.000000	1	(0.05)	(0.54)	90.00	0.00	0.00	0.00	(5.11)
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	0	CNY	0.741661	0.00	0.00		0.000000	ACT/360					46.12	0.00	46.12
CNE100000VF0	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	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	2.246757	69,583.44	72,453.41		4.330000	ACT/360					0.00	0.00	(2,556.05)
CNE100003ZP4	32,248	7.348370	2.322914	74,909.33	74,909.33	(2,455.92)	50.000000	1	(9.98)	(100.14)	90.00	0.00	0.00	0.00	(2,556.05)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	12,800	CNY	11.705997	145,597.80	149,836.77		4.330000	ACT/360					96.94	0.00	(8,670.31)
CNE100001XQ1	12,100	7.348370	12.374666	150,044.74	158,395.73	(8,558.96)	50.000000	1	(20.07)	(208.29)	90.00	0.00	(18.75)	0.00	(8,670.31)
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	32.219029	324,626.30	322,190.29		4.330000	ACT/360					0.00	0.00	(6,102.09)
TW0002330008	10,000	33.055000	32.774390	327,743.90	327,743.90	(5,553.61)	30.000000	1	(42.13)	(548.48)	90.00	0.00	0.00	0.00	(6,102.09)
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	0	INR	49.156453	211,300.50	0.00		4.330000	ACT/360					40,147.34	0.00	37,038.96
INE467B01029	4,322	86.450502	0.000000	208,725.76	0.00	0.00	75.000000	1	(29.51)	(3,108.38)	78.16	0.00	(3,108.38)	0.00	37,038.96
TATA ELXSI LTD CMN															
TTEX.NS	1,351	INR	70.742794	94,943.23	95,573.51		4.330000	ACT/360					0.00	0.00	(999.81)
INE670A01012	1,351	86.450502	71.447585	96,525.69	96,525.69	(952.17)	75.000000	1	(13.59)	(47.64)	78.16	0.00	0.00	0.00	(999.81)
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.603388	453,419.82	458,569.05		4.330000	ACT/360					0.00	0.00	2,649.00
TW0001504009	286,000	33.055000	1.591463	455,158.42	455,158.42	3,410.63	30.000000	1	(58.52)	(761.63)	90.00	0.00	0.00	0.00	2,649.00
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.419054	529,636.19	517,387.08		4.330000	ACT/360					0.00	0.00	(26,590.99)
MYL4863OO006	364,600	4.503000	1.488862	542,839.09	542,839.09	(25,452.01)	150.000000	1	(87.36)	(1,138.98)	100.00	0.00	0.00	0.00	(26,590.99)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	962,100	CNY	0.917210	879,054.41	882,447.94		4.330000	ACT/360					0.00	7,191.91	(20,187.54)
CNE100003F27	962,100	7.348370	0.944871	909,060.00	909,060.00	(26,612.06)	50.000000	1	(121.55)	(767.39)	90.00	7,191.91	0.00	0.00	(20,207.37)
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	81,800	CNY	0.627350	49,937.43	51,317.23		4.330000	ACT/360					0.00	0.00	(3,147.18)
CNE000000L16	81,800	7.348370	0.664937	54,391.85	54,391.85	(3,074.62)	50.000000	1	(7.24)	(72.57)	90.00	0.00	0.00	0.00	(3,147.18)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	98	CNY	3.538200	339.51	346.74		4.330000	ACT/360					(575.40)	0.00	(606.16)
CNE100004C29	98	7.348370	3.717208	364.29	364.29	(17.54)	50.000000	1	(0.05)	(13.22)	90.00	0.00	(12.73)	0.00	(606.16)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.752548	80,036.85	84,059.59		4.330000	ACT/360					0.00	0.00	2,831.67
CNE100000F79	111,700	7.348370	0.726246	81,121.63	81,121.63	2,937.97	50.000000	1	(10.87)	(106.29)	90.00	0.00	0.00	0.00	2,831.67
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	15,700	CNY	4.845973	50,385.26	76,081.77		4.330000	ACT/360					0.00	0.00	(618.76)
CNE000000ZW7	10,600	7.348370	4.882407	52,284.54	76,653.80	(572.03)	50.000000	1	(6.99)	(46.73)	90.00	0.00	0.00	0.00	(618.76)
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.583573	10,690.02	10,334.29		4.330000	ACT/360					0.00	0.00	818.33
TW0006757008	4,000	33.055000	2.375000	9,500.00	9,500.00	834.29	30.000000	1	(1.23)	(15.97)	90.00	0.00	0.00	0.00	818.33

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	781,800	CNY	0.805621	611,208.89	629,834.37		4.330000	ACT/360					0.00	0.00	(73,588.12)
CNE100002524	781,800	7.348370	0.898574	702,505.18	702,505.18	(72,670.81)	50.000000	1	(92.98)	(917.32)	90.00	0.00	0.00	0.00	(73,588.12)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.931262	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.348370	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	178,100	CNY	0.713083	117,058.88	127,000.14		4.330000	ACT/360					0.00	0.00	(8,349.12)
CNE000000NK8	167,500	7.348370	0.759077	127,784.29	135,191.54	(8,191.40)	50.000000	1	(17.00)	(157.72)	90.00	0.00	0.00	0.00	(8,349.12)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	98,389	CNY	2.478101	232,098.47	243,817.84		4.330000	ACT/360					0.00	0.00	(13,917.59)
CNE100003ZR0	98,389	7.348370	2.616454	257,430.31	257,430.31	(13,612.47)	50.000000	1	(34.19)	(305.12)	90.00	0.00	0.00	0.00	(13,917.59)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	416,000	CNY	0.892715	345,523.32	371,369.43		4.330000	ACT/360					0.00	0.00	(13,754.17)
CNE000000RK9	402,100	7.348370	0.924853	372,875.10	384,738.99	(13,369.55)	50.000000	1	(49.65)	(384.61)	90.00	0.00	0.00	0.00	(13,754.17)
UNI-PRESIDENT ENTERPRISES CORP ORATION ORD CMN															
1216.TW	236,000	TWD	2.350628	555,881.01	554,748.15		4.330000	ACT/360					0.00	0.00	(28,309.11)
TW0001216000	236,000	33.055000	2.466463	582,085.27	582,085.27	(27,337.12)	30.000000	1	(74.64)	(971.99)	90.00	0.00	0.00	0.00	(28,309.11)
UNION BANK OF INDIA CMN															
UNBK.NS	167,579	INR	1.227176	201,441.69	205,648.96		4.330000	ACT/360					0.00	0.00	(1,618.36)
INE692A01016	167,579	86.450502	1.236178	207,157.41	207,157.41	(1,508.45)	75.000000	1	(29.11)	(109.91)	78.16	0.00	0.00	0.00	(1,618.36)
UNITED INFORMATION SYSTEMS CMN															
2404.TW	2,000	TWD	14.551505	29,533.44	29,103.01		4.330000	ACT/360					0.00	0.00	(336.42)
TW0002404001	2,000	33.055000	14.695122	29,390.24	29,390.24	(287.23)	30.000000	1	(3.78)	(49.18)	90.00	0.00	0.00	0.00	(336.42)
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.253971	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	33.055000	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	5.034673	108,656.47	110,329.82		4.330000	ACT/360					(445.42)	0.00	1,136.30
INE205A01025	21,914	86.450502	4.958313	108,656.47	108,656.47	1,673.35	75.000000	1	(15.33)	(91.63)	78.16	0.00	(76.29)	0.00	1,136.30
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300476.ZK	0	CNY	6.570165	12,601.48	0.00		4.330000	ACT/360					2,253.07	0.00	2,230.21
CNE1000020V4	1,900	7.348370	0.000000	10,920.97	0.00	0.00	50.000000	1	(1.49)	(22.86)	90.00	0.00	(30.29)	0.00	2,230.21
VOLTRONIC POWER TECHNOLOGY CORP CMN															
6409.TW	3,000	TWD	55.211012	162,162.16	165,633.04		4.330000	ACT/360					0.00	0.00	(4,773.44)
TW0006409006	3,000	33.055000	56.707317	170,121.95	170,121.95	(4,488.92)	30.000000	1	(21.81)	(284.52)	90.00	0.00	0.00	0.00	(4,773.44)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	63,900	CNY	1.283278	60,821.90	82,001.45		4.330000	ACT/360					0.00	0.00	(4,721.82)
CNE100000GQ8	51,300	7.348370	1.355773	71,396.82	86,633.91	(4,632.46)	50.000000	1	(9.43)	(89.36)	90.00	0.00	0.00	0.00	(4,721.82)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	71,700	CNY	1.077790	76,039.64	77,277.55		4.330000	ACT/360					0.00	0.00	(6,168.56)
CNE100001VB7	71,700	7.348370	1.162482	83,349.99	83,349.99	(6,072.45)	50.000000	1	(11.08)	(96.11)	90.00	0.00	0.00	0.00	(6,168.56)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	127,800	CNY	2.333851	296,439.51	298,266.15		4.330000	ACT/360					132.52	0.00	17,555.27
CNE100000619	127,800	7.348370	2.194546	280,462.98	280,462.98	17,803.17	50.000000	1	(37.85)	(380.42)	90.00	0.00	(2.69)	0.00	17,555.27
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688100.SH	16,500	CNY	4.590134	17,533.43	75,737.20		4.330000	ACT/360					0.00	0.00	1,627.49
CNE100003RR7	3,800	7.348370	4.491355	17,533.43	74,107.36	1,629.84	50.000000	1	(2.35)	(2.35)	90.00	0.00	0.00	0.00	1,627.49
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	0	CNY	0.215014	0.00	0.00		0.000000	ACT/360					(894.83)	0.00	(930.96)
CNE000000WD4	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(36.12)	90.00	0.00	(36.12)	0.00	(930.96)
WIPRO LIMITED CMN															
WIPR.NS	0	INR	3.385174	0.00	0.00		0.000000	ACT/360					(2,617.21)	0.00	(2,802.80)
INE075A01022	0	86.450502	0.000000	0.00	0.00	0.00	0.000000	0	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	2.597855	205,410.02	232,508.03		4.330000	ACT/360					0.00	0.00	22,917.21
CNE000001BJ3	89,500	7.348370	2.338719	209,315.38	209,315.38	23,192.65	50.000000	1	(28.03)	(275.44)	90.00	0.00	0.00	0.00	22,917.21
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.204349	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.348370	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 APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	0	CNY	7.250588	151,631.11	0.00		4.330000	ACT/360					(4,554.87)	0.00	(4,753.35)
CNE1000031K4	20,900	7.348370	0.000000	155,703.18	0.00	0.00	50.000000	1	(20.83)	(198.48)	90.00	0.00	(226.81)	0.00	(4,753.35)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	37,100	CNY	0.903602	32,434.79	33,523.62		4.330000	ACT/360					0.00	0.00	44.70
CNE000000B00	37,100	7.348370	0.901461	33,444.21	33,444.21	79.42	50.000000	1	(4.47)	(34.72)	90.00	0.00	0.00	0.00	44.70
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.069625	6,477.36	6,417.75		4.330000	ACT/360					0.00	0.00	(720.27)
CNE100000QS3	6,000	7.348370	1.188086	7,128.52	7,128.52	(710.77)	50.000000	1	(0.95)	(9.51)	90.00	0.00	0.00	0.00	(720.27)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.320686	7,059.02	7,345.17		4.330000	ACT/360					0.00	0.00	71.35
CNE100005X80	1,700	7.348370	4.273014	7,264.12	7,264.12	81.04	50.000000	1	(0.97)	(9.70)	90.00	0.00	0.00	0.00	71.35

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	29,600	CNY	15.785814	395,327.70	467,260.09		4.330000	ACT/360					0.00	0.00	(9,754.42)
CNE000001D72	25,200	7.348370	16.098478	407,808.46	476,514.95	(9,254.86)	50.000000	1	(54.54)	(499.56)	90.00	0.00	0.00	0.00	(9,754.42)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.876607	29,333.02	30,213.37		4.330000	ACT/360					0.00	0.00	(4,080.05)
CNE1000033H6	16,100	7.348370	2.127230	34,248.40	34,248.40	(4,035.03)	50.000000	1	(4.53)	(45.02)	90.00	0.00	0.00	0.00	(4,080.05)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	1.023356	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(151.63)
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000526.ZK	51	CNY	5.725079	284.44	291.98		4.330000	ACT/360					0.00	0.00	(1.35)
CNE0000005F0	51	7.348370	5.743783	292.93	292.93	(0.95)	50.000000	1	(0.04)	(0.39)	90.00	0.00	0.00	0.00	(1.35)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.084594	0.00	0.00		0.000000	ACT/360					(376.09)	0.00	(376.09)
CNE000000800	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(376.09)
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601811.SH	13,900	CNY	1.931040	19,606.11	26,841.46		4.330000	ACT/360					0.00	0.00	(1,225.86)
CNE100002BC5	10,000	7.348370	2.018342	20,487.54	28,054.95	(1,213.48)	50.000000	1	(2.74)	(12.38)	90.00	0.00	0.00	0.00	(1,225.86)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	39,500	CNY	2.987057	111,654.89	117,988.75		4.330000	ACT/360					0.00	0.00	(2,678.30)
CNE100002G50	39,500	7.348370	3.050787	120,506.09	120,506.09	(2,517.34)	50.000000	1	(16.04)	(160.96)	90.00	0.00	0.00	0.00	(2,678.30)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	222,000	CNY	1.349959	296,408.41	299,690.95		4.330000	ACT/360					(7.95)	0.00	(13,907.75)
CNE1000008S5	222,000	7.348370	1.410682	313,171.40	313,171.40	(13,480.45)	50.000000	1	(41.78)	(419.35)	90.00	0.00	(0.26)	0.00	(13,907.75)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	0	CNY	0.842364	20,550.12	0.00		4.330000	ACT/360					(2,272.69)	0.00	(2,319.28)
CNE000001PZ9	24,900	7.348370	0.000000	22,272.53	0.00	0.00	50.000000	1	(2.96)	(46.58)	90.00	0.00	(54.37)	0.00	(2,319.28)
XINTEC INC CMN															
3374.TWO	21,000	TWD	6.398427	130,952.74	134,366.96		4.330000	ACT/360					0.00	0.00	7,386.45
TW0003374005	21,000	33.055000	6.036585	126,768.28	126,768.29	7,598.68	30.000000	1	(16.34)	(212.23)	90.00	0.00	0.00	0.00	7,386.45
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,300	CNY	3.418445	500,661.39	506,955.42		4.330000	ACT/360					0.00	1,506.22	(44,818.20)
CNE0000007F6	148,300	7.348370	3.725973	552,561.77	552,561.77	(45,606.35)	50.000000	1	(73.41)	(718.07)	90.00	1,506.22	0.00	0.00	(44,822.36)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,800	CNY	2.573360	90,313.20	94,699.64		4.330000	ACT/360					0.00	0.00	(5,531.88)
CNE100004751	36,800	7.348370	2.720080	100,098.96	100,098.96	(5,399.32)	50.000000	1	(13.29)	(132.56)	90.00	0.00	0.00	0.00	(5,531.88)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	167,000	TWD	2.144910	352,507.94	358,199.97		4.330000	ACT/360					0.00	0.00	(27,123.26)
TW0002609005	167,000	33.055000	2.303552	384,693.26	384,693.26	(26,493.29)	30.000000	1	(49.21)	(629.97)	90.00	0.00	0.00	0.00	(27,123.26)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	2,100	CNY	7.745935	16,523.38	16,266.46		4.330000	ACT/360					0.00	0.00	(1,464.49)
CNE100002JZ9	2,100	7.348370	8.433852	17,711.09	17,711.09	(1,444.63)	50.000000	1	(2.36)	(19.87)	90.00	0.00	0.00	0.00	(1,464.49)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	47,350	CNY	1.379898	58,695.76	65,338.16		4.330000	ACT/360					0.00	0.00	212.10
CNE1000019T0	43,650	7.348370	1.374960	60,098.74	65,104.36	233.80	50.000000	1	(8.04)	(21.70)	90.00	0.00	0.00	0.00	212.10
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	144,800	CNY	1.958257	280,511.50	283,555.67		4.330000	ACT/360					(665.09)	0.00	(11,045.68)
CNE1000031L2	148,000	7.348370	2.027328	300,288.93	293,557.08	(10,001.40)	50.000000	1	(40.01)	(379.20)	90.00	0.00	(23.69)	0.00	(11,045.68)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	86,475	CNY	5.085482	409,150.46	439,767.02		4.330000	ACT/360					66.77	0.00	(15,642.19)
CNE100002PC5	80,375	7.348370	5.260519	423,679.13	454,903.35	(15,136.33)	50.000000	1	(56.64)	(572.63)	90.00	0.00	(5.08)	0.00	(15,642.19)
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	0	CNY	4.221344	8,157.88	0.00		4.330000	ACT/360					(779.35)	0.00	(792.90)
CNE1000048D3	2,000	7.348370	0.000000	8,906.55	0.00	0.00	50.000000	1	(1.18)	(13.55)	90.00	0.00	(13.55)	0.00	(792.90)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
000975.ZK	45,500	CNY	2.260365	106,817.67	102,846.62		4.330000	ACT/360					6,564.92	0.00	13,713.87
CNE0000012L4	47,100	7.348370	2.098953	98,860.69	95,502.36	7,344.26	50.000000	1	(13.37)	(195.31)	90.00	0.00	(66.78)	0.00	13,713.87
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	74,000	CNY	2.766600	206,612.23	204,728.40		4.330000	ACT/360					7.55	0.00	1,742.47
CNE100001YB1	74,600	7.348370	2.739427	204,361.25	202,717.60	2,010.80	50.000000	1	(27.45)	(275.88)	90.00	0.00	(4.34)	0.00	1,742.47
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	84,100	CNY	1.017913	105,334.89	85,606.47		4.330000	ACT/360					(6,202.97)	0.00	(7,259.42)
CNE100000015	107,900	7.348370	1.026944	110,807.26	86,365.99	(759.52)	50.000000	1	(14.79)	(296.93)	90.00	0.00	(187.35)	0.00	(7,259.42)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000807.ZK	222,200	CNY	2.150137	470,908.21	477,760.37		4.330000	ACT/360					8,360.72	0.00	74,580.45
CNE000000VG9	224,900	7.348370	1.849322	415,908.08	410,919.35	66,841.03	50.000000	1	(56.56)	(621.30)	90.00	0.00	(68.87)	0.00	74,580.45
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	83,500	CNY	0.757991	62,101.20	63,292.27		4.330000	ACT/360					0.00	0.00	(306.96)
CNE000001HC5	83,500	7.348370	0.760648	63,514.11	63,514.11	(221.84)	50.000000	1	(8.50)	(85.12)	90.00	0.00	0.00	0.00	(306.96)
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.518704	18,787.06	19,287.54		4.330000	ACT/360					0.00	0.00	(510.34)
CNE000001N39	12,700	7.348370	1.556803	19,771.40	19,771.40	(483.86)	50.000000	1	(2.64)	(26.49)	90.00	0.00	0.00	0.00	(510.34)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,700	CNY	2.927180	574,093.97	581,630.62		4.330000	ACT/360					0.00	0.00	(24,285.19)
CNE000000S01	198,700	7.348370	3.045325	605,106.08	605,106.08	(23,475.46)	50.000000	1	(80.75)	(809.73)	90.00	0.00	0.00	0.00	(24,285.19)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	0	CNY	2.574721	8,575.57	0.00		4.330000	ACT/360					(321.26)	0.00	(334.05)
CNE100003FQ4	3,600	7.348370	0.000000	9,596.46	0.00	0.00	50.000000	1	(1.27)	(12.78)	90.00	0.00	(19.19)	0.00	(334.05)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300718.ZK	2,100	CNY	5.307299	14,631.98	11,145.33		4.330000	ACT/360					10,130.67	0.00	12,418.95
CNE1000035C2	3,200	7.348370	4.191077	13,411.45	8,801.26	2,344.07	50.000000	1	(1.82)	(55.80)	90.00	0.00	(47.07)	0.00	12,418.95
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	110,900	CNY	1.413919	157,117.80	156,803.62		4.330000	ACT/360					0.00	0.00	(7,129.82)
CNE000001JT5	110,900	7.348370	1.476231	163,714.02	163,714.02	(6,910.40)	50.000000	1	(21.87)	(219.42)	90.00	0.00	0.00	0.00	(7,129.82)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.288721	356,783.75	354,478.22		4.330000	ACT/360					0.00	0.00	(29,522.42)
CNE000001FJ4	275,062	7.348370	1.394262	383,508.58	383,508.58	(29,030.36)	50.000000	1	(51.08)	(492.06)	90.00	0.00	0.00	0.00	(29,522.42)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.091620	7,045.15	7,111.51		4.330000	ACT/360					0.00	0.00	(262.30)
CNE0000010J2	3,400	7.348370	2.165868	7,363.95	7,363.95	(252.44)	50.000000	1	(0.98)	(9.85)	90.00	0.00	0.00	0.00	(262.30)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.363790	0.00	0.00		0.000000	ACT/360					138.70	0.00	138.70
CNE100003K12	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	138.70
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
002001.ZK	67,900	CNY	3.002026	232,948.22	203,837.59		4.330000	ACT/360					(502.59)	0.00	(699.90)
CNE000001J84	78,700	7.348370	3.000259	236,120.38	203,717.59	120.00	50.000000	1	(31.64)	(317.31)	90.00	0.00	(48.77)	0.00	(699.90)
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.944427	13,260.09	13,505.31		4.330000	ACT/360					0.00	0.00	(964.94)
CNE1000051S5	14,300	7.348370	1.010556	14,450.95	14,450.95	(945.64)	50.000000	1	(1.92)	(19.29)	90.00	0.00	0.00	0.00	(964.94)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,100	CNY	2.704001	219,458.72	221,998.48		4.330000	ACT/360					0.00	0.00	(20,833.84)
CNE1000023N5	82,100	7.348370	2.953829	242,509.36	242,509.36	(20,510.88)	50.000000	1	(32.22)	(322.96)	90.00	0.00	0.00	0.00	(20,833.84)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	205,000	CNY	1.654789	335,553.35	339,231.69		4.330000	ACT/360					0.00	0.00	(14,334.27)
CNE100000MK9	204,300	7.348370	1.722608	351,977.49	353,134.62	(13,902.93)	50.000000	1	(47.00)	(431.34)	90.00	0.00	0.00	0.00	(14,334.27)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	184,700	CNY	2.596494	404,691.38	479,572.48		4.330000	ACT/360					0.00	1,803.71	(20,497.07)
CNE100001R58	161,500	7.348370	2.714464	442,006.53	501,361.42	(21,788.95)	50.000000	1	(58.78)	(511.83)	90.00	1,803.71	0.00	0.00	(20,502.04)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.320021	19,007.45	19,404.30		4.330000	ACT/360					0.00	0.00	(576.53)
CNE100000K64	14,700	7.348370	1.357423	19,954.12	19,954.12	(549.81)	50.000000	1	(2.66)	(26.71)	90.00	0.00	0.00	0.00	(576.53)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	7,740	CNY	15.042792	0.00	116,431.21		4.330000	ACT/360					0.00	0.00	(1,818.08)
CNE100001CY9	0	7.348370	15.277685	0.00	118,249.28	(1,818.08)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,818.08)
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	538,400	CNY	0.717166	370,907.15	386,122.09		4.330000	ACT/360					0.00	0.00	(54,587.22)
CNE000000W62	521,600	7.348370	0.817553	428,082.34	440,170.44	(54,048.35)	50.000000	1	(56.64)	(538.87)	90.00	0.00	0.00	0.00	(54,587.22)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.845085	35,887.62	36,930.23		4.330000	ACT/360					0.00	0.00	(2,146.98)
CNE100004900	43,700	7.348370	0.893058	39,026.66	39,026.66	(2,096.42)	50.000000	1	(5.19)	(50.55)	90.00	0.00	0.00	0.00	(2,146.98)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.748687	49,431.32	52,110.88		4.330000	ACT/360					0.00	0.00	(1,962.71)
CNE100000PX5	29,800	7.348370	1.812223	54,004.25	54,004.25	(1,893.37)	50.000000	1	(7.18)	(69.34)	90.00	0.00	0.00	0.00	(1,962.71)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.056238	144.69	139.82		4.330000	ACT/360					0.00	0.00	(9.70)
CNE100005030	68	7.348370	2.195911	149.32	149.32	(9.50)	50.000000	1	(0.02)	(0.20)	90.00	0.00	0.00	0.00	(9.70)
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	20,183	CNY	5.945536	119,563.73	119,998.76		4.330000	ACT/360					0.00	0.00	(12,255.46)
CNE100004QK2	20,183	7.348370	6.544034	132,078.24	132,078.24	(12,079.48)	50.000000	1	(17.55)	(175.98)	90.00	0.00	0.00	0.00	(12,255.46)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	2,100	CNY	3.938288	7,951.90	8,270.41		4.330000	ACT/360					0.00	0.00	(660.32)
CNE1000035L3	2,100	7.348370	4.247067	8,918.84	8,918.84	(648.44)	50.000000	1	(1.18)	(11.88)	90.00	0.00	0.00	0.00	(660.32)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.651845	55,960.86	56,840.90		4.330000	ACT/360					0.00	0.00	(3,137.24)
CNE100000P93	87,200	7.348370	0.686905	59,898.12	59,898.12	(3,057.21)	50.000000	1	(7.98)	(80.03)	90.00	0.00	0.00	0.00	(3,137.24)
ZJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	0	CNY	2.147415	0.00	0.00		0.000000	ACT/360					4,509.84	0.00	4,433.52
CNE100000B24	0	7.348370	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	5.568582	0.00	0.00		0.000000	ACT/360					39,581.27	0.00	39,309.66
CNE000000TK5	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(271.61)	90.00	0.00	(271.61)	0.00	39,309.66
TOTAL Long				69,143,840.20	71,253,936.45	(2,067,033.89)			(9,752.43)	(97,179.08)		15,136.07	(123,317.28)	15,136.07	(2,272,394.19)
				72,876,918.04	73,320,970.34								(15,498.12)	0.00	(2,272,392.11)

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066831553 (Cont.)															
USD (Cont.)															
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(2,603)	CNY	11.616182	(14,093.24)	(30,236.92)		4.330000	ACT/360					0.00	0.00	(687.23)
CNE1000042T2	(1,303)	7.348370	11.355593	(14,557.68)	(29,558.61)	(678.31)	(1,823.561000)	1	(5.39)	(8.91)	100.00	0.00	0.00	0.00	(687.22)
ACER INCORPORATED ORD CMN															
2353.TW	0	TWD	1.113296	0.00	0.00		0.000000	ACT/360					42.15	0.00	42.43
TW0002353000	0	33.055000	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	25.364809	(2,410.78)	(2,511.12)		4.330000	ACT/360					0.00	0.00	44.36
CNE100003MM9	(99)	7.348370	25.832002	(2,557.37)	(2,557.37)	46.25	(725.000000)	1	(0.18)	(1.90)	100.00	0.00	0.00	0.00	44.36
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	3.010135	(71,387.59)	(72,243.23)		4.330000	ACT/360					0.00	0.00	8,240.35
TW0008086000	(24,000)	33.055000	3.358736	(80,609.65)	(80,609.65)	8,366.42	(898.958300)	1	(8.13)	(126.07)	100.00	0.00	0.00	0.00	8,240.35
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.689949	0.00	0.00		0.000000	ACT/360					17,216.63	0.00	17,336.52
CNE100000RJ0	0	7.348370	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	(9,200)	CNY	5.461075	(54,086.35)	(50,241.89)		4.330000	ACT/360					(8.04)	0.00	1,789.63
CNE1000051B1	(9,700)	7.348370	5.671002	(54,974.10)	(52,173.22)	1,931.33	(1,533.762800)	1	(16.43)	(133.65)	100.00	0.00	(12.74)	0.00	1,789.63
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD															
AOT_n.BK	(654,000)	THB	1.655748	(1,082,859.41)	(1,198,945.32)		4.330000	ACT/360					9,073.27	0.00	52,843.73
TH0765010R16	(738,200)	34.727500	1.737121	(1,283,709.63)	(1,136,077.39)	53,217.98	(73.110200)	1	130.05	1,360.78	100.00	(10,808.31)	191.09	0.00	52,905.81
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	88.337619	(337,611.36)	(353,350.48)		4.330000	ACT/360					0.00	0.00	46,730.27
KYG022421088	(4,000)	33.055000	100.000000	(400,000.00)	(400,000.00)	46,649.52	(400.000000)	1	10.60	80.75	100.00	0.00	0.00	0.00	46,730.27
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	3.463924	(20,655.29)	(20,783.54)		4.330000	ACT/360					0.00	0.00	4,317.75
TW0008054008	(6,000)	33.055000	4.192073	(25,152.44)	(25,152.44)	4,368.90	(1,058.333300)	1	(3.05)	(51.15)	100.00	0.00	0.00	0.00	4,317.75
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	10.890939	(32,296.54)	(32,672.82)		4.330000	ACT/360					0.00	0.00	4,048.72
TW0006187008	(3,000)	33.055000	12.256098	(36,768.29)	(36,768.29)	4,095.48	(783.333300)	1	(2.61)	(46.75)	100.00	0.00	0.00	0.00	4,048.72
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	2.771139	(80,042.29)	(80,363.03)		4.330000	ACT/360					0.00	0.00	8,225.71
TW0001514008	(29,000)	33.055000	3.064024	(88,856.70)	(88,856.70)	8,493.66	(1,285.344800)	1	(17.89)	(267.95)	100.00	0.00	0.00	0.00	8,225.71
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(87,000)	CNY	0.971644	(81,146.47)	(84,533.03)		4.330000	ACT/360					0.00	0.00	9,115.02
CNE000000DF9	(87,000)	7.348370	1.080203	(93,977.66)	(93,977.66)	9,444.63	(1,830.660900)	1	(29.96)	(329.60)	100.00	0.00	0.00	0.00	9,115.02

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	0	CNY	5.397115	0.00	0.00		0.000000	ACT/360					578.30	0.00	545.95
CNE100000Q84	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	0.310273	(50,045.40)	(51,443.25)		4.330000	ACT/360					0.00	0.00	2,786.22
CNE000000SQ4	(165,800)	7.348370	0.327748	(54,340.62)	(54,340.62)	2,897.37	(1,217.159200)	1	(10.38)	(111.15)	100.00	0.00	0.00	0.00	2,786.22
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(32,403)	CNY	3.588551	(87,625.74)	(116,279.82)		4.330000	ACT/360					2,231.39	0.00	4,658.23
CNE1000030R1	(25,403)	7.348370	3.669966	(94,570.48)	(118,917.90)	2,638.09	(1,638.103700)	1	(28.50)	(211.25)	100.00	0.00	(21.62)	0.00	4,656.24
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	3.666119	(283.69)	(285.96)		4.330000	ACT/360					0.00	0.00	56.72
CNE1000052M6	(78)	7.348370	4.398651	(343.09)	(343.09)	57.14	(975.000000)	1	(0.04)	(0.41)	100.00	0.00	0.00	0.00	56.72
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(11,500)	CNY	5.014718	(35,134.37)	(57,669.25)		4.330000	ACT/360					0.00	0.00	2,341.08
CNE1000022S6	(7,200)	7.348370	5.230576	(38,582.49)	(60,151.63)	2,482.38	(1,850.000000)	1	(13.41)	(141.30)	100.00	0.00	0.00	0.00	2,341.08
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.496931	(34,811.87)	(36,225.72)		4.330000	ACT/360					0.00	0.00	285.13
CNE100005790	(24,200)	7.348370	1.513103	(36,617.09)	(36,617.09)	391.37	(1,576.239600)	1	(10.84)	(106.25)	100.00	0.00	0.00	0.00	285.13
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	0	CNY	0.909045	(20,404.49)	0.00		4.330000	ACT/360					2,005.13	0.00	1,953.31
CNE100000KB2	(22,200)	7.348370	0.000000	(22,063.07)	0.00	0.00	(1,525.000000)	1	(5.99)	(51.82)	100.00	0.00	(57.27)	0.00	1,953.31
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
603308.SH	(5,200)	CNY	2.367872	(11,298.12)	(12,312.93)		4.330000	ACT/360					0.00	0.00	(689.34)
CNE100001SN8	(5,200)	7.348370	2.235503	(11,624.62)	(11,624.62)	(688.32)	(600.000000)	1	(0.48)	(1.02)	100.00	0.00	0.00	0.00	(689.34)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	5.104533	(195.51)	(199.08)		4.330000	ACT/360					0.00	0.00	9.13
CNE100003RF2	(39)	7.348370	5.347754	(208.56)	(208.56)	9.49	(1,125.000000)	1	(0.04)	(0.36)	100.00	0.00	0.00	0.00	9.13
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(117,100)	CNY	1.066903	(95,607.14)	(124,934.37)		4.330000	ACT/360					0.00	0.00	1,528.46
CNE000000LP1	(99,600)	7.348370	1.083585	(108,812.30)	(126,887.80)	1,953.43	(1,994.176700)	1	(39.87)	(424.97)	100.00	0.00	0.00	0.00	1,528.46
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(30,700)	CNY	2.919015	(86,946.85)	(89,613.75)		4.330000	ACT/360					0.00	0.00	3,966.29
CNE1000023W6	(30,700)	7.348370	3.058075	(93,882.90)	(93,882.90)	4,269.15	(2,185.993400)	1	(41.50)	(302.86)	100.00	0.00	0.00	0.00	3,966.29
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(545,300)	THB	0.971852	(522,824.24)	(529,951.05)		4.330000	ACT/360					167.02	0.00	46,144.11
TH0420010R18	(547,000)	34.727500	1.057979	(578,719.21)	(576,915.76)	46,964.71	(968.258600)	1	(71.01)	(987.62)	100.00	0.00	(3.35)	0.00	46,144.11

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 15, 2025
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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n.BK	(1,645,200)	THB	0.685336	(1,133,183.98)	(1,127,514.51)		4.330000	ACT/360					14,254.17	0.00	74,998.78
TH0264010R10	(1,649,400)	34.727500	0.721103	(1,189,390.50)	(1,186,358.23)	58,843.73	(50.000000)	1	127.32	1,900.88	100.00	0.00	315.46	0.00	74,998.78
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(820,800)	CNY	0.817868	(1,302,959.29)	(671,306.43)		4.330000	ACT/360					24,326.19	0.00	41,928.39
CNE100000734	(1,610,600)	7.348370	0.839854	(1,352,668.85)	(689,352.16)	18,045.74	(519.939700)	1	(25.49)	(443.53)	100.00	0.00	(248.01)	0.00	41,928.39
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	1.008387	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(37.85)	100.00	0.00	(37.85)	0.00	6,887.50
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601229.SH	(4)	CNY	1.209792	(4.79)	(4.84)		4.330000	ACT/360					21,852.49	0.00	22,102.65
CNE100002FM5	(4)	7.348370	1.249539	(5.00)	(5.00)	0.16	(150.000000)	1	0.00	250.00	100.00	0.00	250.00	0.00	22,102.65
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(3,182,000)	THB	0.151177	(495,829.06)	(481,045.28)		4.330000	ACT/360					0.00	0.00	69,913.26
TH0148010R15	(3,164,900)	34.727500	0.173485	(549,383.31)	(552,028.29)	70,983.01	(1,111.110900)	1	(86.96)	(1,069.75)	100.00	0.00	0.00	0.00	69,913.27
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	(4,900)	CNY	2.224983	0.00	(10,902.42)		0.000000	ACT/360					0.00	0.00	(29.24)
CNE100001Z90	0	7.348370	2.219017	0.00	(10,873.18)	(29.24)	(2,225.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(29.24)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	0	CNY	2.275335	0.00	0.00		0.000000	ACT/360					(1,674.88)	0.00	(1,769.61)
CNE1000010H4	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	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	(51,600)	CNY	0.836920	(12,134.99)	(43,185.09)		4.330000	ACT/360					0.00	0.00	256.10
CNE000000K09	(14,900)	7.348370	0.841925	(12,613.82)	(43,443.31)	258.22	(750.000000)	1	(1.01)	(2.12)	100.00	0.00	0.00	0.00	256.10
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301085.ZK	0	CNY	8.672672	0.00	0.00		0.000000	ACT/360					(154.52)	0.00	(154.52)
CNE100004S54	0	7.348370	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	(2,808)	CNY	2.916293	(42,100.36)	(8,188.95)		4.330000	ACT/360					12,599.78	0.00	12,845.94
CNE100003SS3	(14,544)	7.348370	3.070544	(46,285.25)	(8,622.09)	433.14	(1,447.820400)	1	(11.36)	(186.98)	100.00	0.00	(221.01)	0.00	12,845.94
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,800)	CNY	3.632098	(12,813.32)	(13,801.97)		4.330000	ACT/360					0.00	0.00	545.71
CNE100002DZ2	(3,800)	7.348370	3.787227	(14,391.46)	(14,391.46)	589.49	(1,925.000000)	1	(5.12)	(43.78)	100.00	0.00	0.00	0.00	545.71
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.967562	0.00	0.00		0.000000	ACT/360					113.49	0.00	112.22
CNE100002GG5	0	7.348370	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

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(233,700)	CNY	2.921736	(596,865.00)	(682,809.79)		4.330000	ACT/360					0.00	0.00	29,157.92
CNE1000012M0	(215,400)	7.348370	3.054058	(662,070.33)	(713,733.24)	30,923.45	(1,749.802600)	1	(210.48)	(1,765.52)	100.00	0.00	0.00	0.00	29,152.69
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(38,200)	CNY	5.256948	(189,991.10)	(200,815.42)		4.330000	ACT/360					0.00	0.00	8,147.31
CNE100000NN1	(38,200)	7.348370	5.489374	(209,694.10)	(209,694.10)	8,878.68	(1,821.858600)	1	(70.93)	(731.37)	100.00	0.00	0.00	0.00	8,147.32
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	(133,300)	CNY	1.211153	(189,902.30)	(161,446.69)		4.330000	ACT/360					2,668.23	0.00	6,774.98
CNE100001617	(164,900)	7.348370	1.246572	(206,904.96)	(166,168.07)	4,721.38	(1,738.568800)	1	(66.82)	(614.64)	100.00	0.00	(148.62)	0.00	6,774.98
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
603588.SH	(235,134)	CNY	0.672258	(147,155.10)	(158,070.70)		4.330000	ACT/360					7,273.69	0.00	13,734.03
CNE100001V11	(228,334)	7.348370	0.702279	(160,712.49)	(165,129.66)	7,058.97	(1,282.019100)	1	(33.07)	(598.63)	100.00	0.00	(211.20)	0.00	13,734.03
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(44,530)	CNY	2.465853	(77,343.18)	(109,804.43)		4.330000	ACT/360					4,562.66	0.00	7,452.61
CNE100002813	(32,730)	7.348370	2.532652	(83,893.55)	(112,778.97)	2,974.54	(1,001.886600)	1	(11.43)	(84.59)	100.00	0.00	(33.25)	0.00	7,452.61
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.502152	(376,793.35)	(385,482.64)		4.330000	ACT/360					0.00	0.00	17,719.33
CNE000001980	(767,661)	7.348370	0.527128	(404,655.61)	(404,655.61)	19,172.96	(1,782.806100)	1	(137.93)	(1,453.63)	100.00	0.00	0.00	0.00	17,719.33
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	0	CNY	0.680423	(7,004.91)	0.00		4.330000	ACT/360					(204.24)	0.00	(221.35)
CNE100001BX3	(11,200)	7.348370	0.000000	(7,378.02)	0.00	0.00	(1,500.000000)	1	(2.03)	(17.11)	100.00	0.00	(28.14)	0.00	(221.35)
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	(7,600)	CNY	5.001109	(36,114.94)	(38,008.43)		4.330000	ACT/360					0.00	0.00	1,775.38
CNE100001YF2	(7,600)	7.348370	5.254892	(39,937.18)	(39,937.18)	1,928.75	(1,925.000000)	1	(14.51)	(153.37)	100.00	0.00	0.00	0.00	1,775.38
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(39,100)	CNY	1.351320	(39,940.99)	(52,836.62)		4.330000	ACT/360					0.00	0.00	(3,225.62)
CNE100000ZB0	(36,000)	7.348370	1.271661	(45,727.64)	(49,721.95)	(3,114.67)	(1,480.347200)	1	(10.92)	(110.95)	100.00	0.00	0.00	0.00	(3,225.62)
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.506900	(302.76)	(319.13)		4.330000	ACT/360					0.00	0.00	17.10
CNE100002BX1	(91)	7.348370	3.711746	(337.77)	(337.77)	18.64	(2,250.000000)	1	(0.15)	(1.54)	100.00	0.00	0.00	0.00	17.10
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.570638	(31.73)	(33.42)		4.330000	ACT/360					0.00	0.00	2.68
CNE100003M69	(13)	7.348370	2.785858	(36.22)	(36.22)	2.80	(1,725.000000)	1	(0.01)	(0.12)	100.00	0.00	0.00	0.00	2.68
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(1,099)	CNY	30.487033	(24,312.69)	(33,505.25)		4.330000	ACT/360					0.00	0.00	(503.37)
CNE100003R80	(799)	7.348370	30.089040	(23,927.34)	(33,067.85)	(437.39)	(1,360.387900)	1	(6.31)	(65.97)	100.00	0.00	0.00	0.00	(503.37)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(86,029)	CNY	2.327047	(174,649.37)	(200,193.50)		4.330000	ACT/360					0.00	0.00	24,881.32
CNE000000XH3	(78,229)	7.348370	2.624618	(207,596.80)	(225,793.24)	25,599.74	(1,872.352600)	1	(65.87)	(718.42)	100.00	0.00	0.00	0.00	24,881.32
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.174854	0.00	0.00		0.000000	ACT/360					187.67	0.00	184.59
CNE100005VT0	0	7.348370	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	5.099090	0.00	0.00		0.000000	ACT/360					2,437.20	0.00	2,386.05
CNE000000R69	0	7.348370	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	(92,409)	CNY	1.967783	(142,946.11)	(181,840.89)		4.330000	ACT/360					0.00	0.00	641.25
CNE100001RL4	(78,109)	7.348370	1.978472	(155,657.80)	(182,828.62)	987.73	(1,729.835800)	1	(49.96)	(346.49)	100.00	0.00	0.00	0.00	641.25
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(39,900)	CNY	2.604659	(26,613.46)	(103,925.90)		4.330000	ACT/360					0.00	0.00	17.02
CNE100001401	(11,400)	7.348370	2.606165	(29,419.50)	(103,985.99)	60.09	(1,787.280700)	1	(9.67)	(43.07)	100.00	0.00	0.00	0.00	17.02
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(47,048)	CNY	2.454966	(117,015.74)	(115,501.25)		4.330000	ACT/360					725.18	0.00	8,174.62
CNE000000GS5	(50,566)	7.348370	2.624492	(132,773.31)	(123,477.11)	7,975.86	(2,121.129800)	1	(52.98)	(526.42)	100.00	0.00	(43.42)	0.00	8,174.62
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	0	CNY	0.875024	0.00	0.00		0.000000	ACT/360					292.62	0.00	290.57
CNE0000014S5	0	7.348370	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	(94,000)	CNY	0.694031	(72,979.02)	(65,238.96)		4.330000	ACT/360					(2,820.18)	0.00	(4,372.14)
CNE100001P43	(113,000)	7.348370	0.677891	(75,298.40)	(63,721.73)	(1,517.23)	(1,573.141500)	1	(22.83)	(34.73)	100.00	0.00	(132.90)	0.00	(4,372.14)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.289135	(337,791.79)	(339,982.34)		4.330000	ACT/360					250.23	0.00	10,876.63
CNE100004090	(36,600)	7.348370	9.622134	(352,170.10)	(352,170.10)	12,187.77	(2,072.267700)	1	(152.08)	(1,561.38)	100.00	0.00	(11.93)	0.00	10,876.63
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	(15,100)	CNY	1.524148	(23,940.66)	(23,014.63)		4.330000	ACT/360					49.24	0.00	1,921.83
CNE000000S84	(15,500)	7.348370	1.648667	(25,557.28)	(24,894.87)	1,880.24	(575.000000)	1	(0.75)	(7.64)	100.00	0.00	(0.21)	0.00	1,921.83
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	46.730091	(55,187.94)	(60,749.12)		4.330000	ACT/360					0.00	0.00	(3,117.53)
CNE100005XM1	(1,300)	7.348370	44.433064	(57,762.98)	(57,762.98)	(2,986.14)	(1,288.461500)	1	(12.80)	(131.39)	100.00	0.00	0.00	0.00	(3,117.53)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.218179	0.00	0.00		0.000000	ACT/360					940.52	0.00	923.34
CNE100003R72	0	7.348370	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
688177.SH	(37,870)	CNY	2.557030	(91,960.86)	(96,834.71)		4.330000	ACT/360					1,166.34	0.00	3,385.23
CNE100003R98	(37,870)	7.348370	2.621291	(99,268.31)	(99,268.31)	2,433.60	(1,246.340100)	1	(19.90)	(214.71)	100.00	0.00	(29.99)	0.00	3,385.23
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(244,300)	CNY	0.655928	(157,444.75)	(160,243.16)		4.330000	ACT/360					0.00	0.00	8,703.09
CNE100000MZ7	(244,300)	7.348370	0.692820	(169,255.88)	(169,255.88)	9,012.73	(1,343.542700)	1	(38.40)	(309.64)	100.00	0.00	0.00	0.00	8,704.59
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	23.748298	(699,713.13)	(688,700.65)		4.330000	ACT/360					0.00	0.00	(24,364.64)
TW0006472004	(29,000)	33.055000	22.926829	(664,878.04)	(664,878.04)	(23,822.61)	(650.000000)	1	(46.37)	(542.03)	100.00	0.00	0.00	0.00	(24,364.64)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	3.998166	(106.50)	(107.95)		4.330000	ACT/360					0.00	0.00	3.14
CNE100003PR1	(27)	7.348370	4.124162	(111.35)	(111.35)	3.40	(1,300.000000)	1	(0.03)	(0.26)	100.00	0.00	0.00	0.00	3.14
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.089786	(5,962.05)	0.00		4.330000	ACT/360					(394.22)	0.00	(423.48)
CNE100002D38	(1,000)	7.348370	0.000000	(6,531.80)	0.00	0.00	(2,250.000000)	1	(2.94)	(29.27)	100.00	0.00	(32.23)	0.00	(423.48)
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300796.ZK	0	CNY	1.364929	(21,197.04)	0.00		4.330000	ACT/360					6.53	0.00	(69.36)
CNE100003QP3	(15,700)	7.348370	0.000000	(21,848.84)	0.00	0.00	(1,750.000000)	1	(7.68)	(75.89)	100.00	0.00	(83.66)	0.00	(69.36)
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(834,300)	THB	0.168454	(197,381.53)	(140,541.50)		4.330000	ACT/360					4,085.93	0.00	12,009.72
TH0221010R10	(1,144,400)	34.727500	0.178623	(204,767.04)	(149,025.02)	8,483.52	(1,298.835600)	1	(46.58)	(559.72)	100.00	0.00	(173.05)	0.00	12,009.72
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	0	THB	5.600749	(26,007.91)	0.00		4.330000	ACT/360					8,400.66	0.00	8,411.18
TH0168010R13	(4,700)	34.727500	0.000000	(27,700.29)	0.00	0.00	(400.000000)	1	0.44	10.53	100.00	0.00	10.65	0.00	8,411.18
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(81,100)	CNY	0.895437	(70,571.11)	(72,619.91)		4.330000	ACT/360					0.00	0.00	2,537.60
CNE100000X36	(81,100)	7.348370	0.928934	(75,336.54)	(75,336.54)	2,716.62	(1,360.696600)	1	(17.61)	(179.02)	100.00	0.00	0.00	0.00	2,537.60
C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(22,337)	CNY	3.727357	(83,257.98)	(83,257.98)		4.330000	ACT/360					0.00	0.00	(1,203.73)
CNE1000055F3	(16,837)	7.348370	3.681613	(62,310.44)	(82,236.20)	(1,021.78)	(1,910.454600)	1	(23.42)	(181.95)	100.00	0.00	0.00	0.00	(1,204.11)
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	(33,100)	THB	0.241883	(13,026.25)	(8,006.34)		4.330000	ACT/360					626.15	0.00	2,157.03
TH0639010R13	(47,700)	34.727500	0.290654	(13,966.03)	(9,620.66)	1,614.33	(2,349.685500)	1	(6.82)	(83.45)	100.00	0.00	(33.95)	0.00	2,157.03
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
688256.SH	(6,006)	CNY	94.709439	(873,996.86)	(568,824.89)		4.330000	ACT/360					(14,914.77)	0.00	(45,729.66)
CNE1000041R8	(8,806)	7.348370	89.918803	(788,464.21)	(540,052.33)	(28,772.56)	(1,298.841600)	1	(220.49)	(2,042.33)	100.00	0.00	(1,180.22)	0.00	(45,729.66)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	3.068708	(18,720.55)	(19,670.42)		4.330000	ACT/360					0.00	0.00	433.21
CNE100001XM0	(6,410)	7.348370	3.147746	(20,177.05)	(20,177.05)	506.64	(1,807.839300)	1	(6.97)	(73.43)	100.00	0.00	0.00	0.00	433.21
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.773152	(374.65)	(388.66)		4.330000	ACT/360					20.18	0.00	37.41
CNE100004BM0	(50)	7.348370	8.193768	(409.69)	(409.69)	21.03	(2,225.000000)	1	(0.18)	(3.80)	100.00	0.00	(2.04)	0.00	37.41
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.116478	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH6066010R13	0	34.727500	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	6.005143	(113,030.35)	(114,097.72)		4.330000	ACT/360					0.00	(4,334.60)	(5,894.93)
TW0002474004	(19,000)	33.055000	5.914634	(112,378.05)	(112,378.05)	(1,719.67)	(40.000000)	1	12.26	159.34	100.00	(4,334.60)	0.00	0.00	(5,884.54)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	0	THB	1.562163	(56,942.86)	0.00		4.330000	ACT/360					6,464.30	0.00	6,518.75
TH0481010R10	(37,200)	34.727500	0.000000	(62,374.03)	0.00	0.00	(246.975800)	1	3.60	54.45	100.00	0.00	56.46	0.00	6,518.75
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(68,000)	TWD	4.568144	(295,394.83)	(310,633.79)		4.330000	ACT/360					0.00	0.00	27,823.13
TW0009958009	(67,000)	33.055000	4.979922	(334,054.57)	(338,634.72)	28,000.93	(599.253700)	1	(8.99)	(177.80)	100.00	0.00	0.00	0.00	27,823.13
CHAILEASE HOLDING CO LTD CMN															
5871.TW	(64,000)	TWD	3.403419	(212,592.51)	(217,818.79)		4.330000	ACT/360					127.84	0.00	9,196.01
KYG202881093	(64,000)	33.055000	3.541600	(226,662.42)	(226,662.42)	8,843.63	(40.000000)	1	24.90	224.54	100.00	0.00	2.71	0.00	9,196.01
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(15,500)	CNY	2.171910	0.00	(33,664.61)		4.330000	ACT/360					2,611.49	0.00	1,757.68
CNE100001VQ5	0	7.348370	2.131296	0.00	(33,035.09)	(629.52)	(1,825.000000)	1	0.00	(224.28)	100.00	0.00	(224.28)	0.00	1,757.68
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	1.996672	(98,444.80)	(99,833.61)		4.330000	ACT/360					0.00	0.00	10,926.62
TW0002392008	(50,000)	33.055000	2.213415	(110,670.75)	(110,670.75)	10,837.14	(216.500000)	1	7.39	89.48	100.00	0.00	0.00	0.00	10,926.62
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(37,000)	CNY	1.854833	(62,505.68)	(68,628.83)		4.330000	ACT/360					0.00	0.00	284.10
CNE100000BN6	(36,000)	7.348370	1.869120	(67,347.80)	(69,157.45)	528.62	(1,914.444400)	1	(25.14)	(244.52)	100.00	0.00	0.00	0.00	284.10
CHENZHOUCITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(54,500)	CNY	0.476296	(24,971.95)	(25,958.14)		4.330000	ACT/360					(55.19)	0.00	(765.28)
CNE100001RP5	(54,500)	7.348370	0.464276	(25,303.02)	(25,303.02)	(655.12)	(1,577.477000)	1	(7.90)	(54.97)	100.00	0.00	(7.04)	0.00	(765.28)
CHIEFTEK PRECISION CO., LTD. CMN															
1597.TW	(8,000)	TWD	3.131145	(24,641.40)	(25,049.16)		4.330000	ACT/360					0.00	0.00	4,681.45
TW0001597003	(8,000)	33.055000	3.717220	(29,737.76)	(29,737.76)	4,688.60	(575.000000)	1	(0.36)	(7.15)	100.00	0.00	0.00	0.00	4,681.45

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
601918.SH	0	CNY	0.960757	(2,196.41)	0.00		4.330000	ACT/360					23.13	0.00	22.97
CNE1000008D7	(2,300)	7.348370	0.000000	(2,196.41)	0.00	0.00	(700.000000)	1	(0.16)	(0.16)	100.00	0.00	(0.16)	0.00	22.97
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600138.SH	0	CNY	1.320021	(25,144.22)	0.00		4.330000	ACT/360					9,150.07	0.00	8,873.92
CNE000000V14	(19,800)	7.348370	0.000000	(27,417.75)	0.00	0.00	(1,670.328200)	1	(8.37)	(276.15)	100.00	0.00	(276.15)	0.00	8,873.92
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600977.SH	(133,800)	CNY	1.464270	(223,101.80)	(195,919.37)		4.330000	ACT/360					3,459.13	0.00	19,076.84
CNE100002GX0	(159,000)	7.348370	1.585481	(252,091.48)	(212,137.36)	16,217.99	(1,395.047100)	1	(56.13)	(600.28)	100.00	0.00	(120.16)	0.00	19,076.84
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(382,700)	CNY	1.168967	(442,806.86)	(447,363.56)		4.330000	ACT/360					0.00	0.00	27,982.64
CNE000000271	(382,700)	7.348370	1.245442	(476,630.65)	(476,630.65)	29,267.09	(1,451.887900)	1	(121.26)	(1,284.45)	100.00	0.00	0.00	0.00	27,982.64
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(58,300)	CNY	1.027439	(58,103.00)	(59,899.68)		4.330000	ACT/360					0.00	0.00	1,715.10
CNE000000644	(58,300)	7.348370	1.060579	(61,831.78)	(61,831.78)	1,932.10	(1,760.806100)	1	(20.98)	(217.00)	100.00	0.00	0.00	0.00	1,715.10
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(667,200)	CNY	1.574499	(1,008,758.36)	(1,050,505.62)		4.330000	ACT/360					0.00	0.00	(13,483.16)
CNE000000YM1	(667,200)	7.348370	1.555437	(1,037,787.57)	(1,037,787.57)	(12,718.06)	(721.031900)	1	(77.22)	(765.10)	100.00	0.00	0.00	0.00	(13,483.16)
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(76,900)	CNY	3.305495	(184,204.42)	(254,192.56)		4.330000	ACT/360					1,061.16	0.00	(4,266.79)
CNE100002XN6	(58,700)	7.348370	3.246516	(189,761.62)	(249,657.11)	(4,535.45)	(1,896.252100)	1	(74.20)	(792.50)	100.00	0.00	(69.19)	0.00	(4,266.79)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601872.SH	(15,700)	CNY	0.945788	(9,407.40)	(14,848.87)		4.330000	ACT/360					0.00	0.00	(858.42)
CNE000001PQ8	(11,000)	7.348370	0.891376	(9,637.88)	(13,994.61)	(854.26)	(1,225.000000)	1	(2.04)	(4.16)	100.00	0.00	0.00	0.00	(858.42)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
001979.ZK	(37,900)	CNY	1.373094	0.00	(52,040.25)		4.324213	ACT/360					0.00	0.00	441.69
CNE100002FC6	0	7.348370	1.384748	0.00	(52,481.94)	441.69	(1,975.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	441.69
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.306412	0.00	0.00		0.000000	ACT/360					5,469.05	0.00	5,489.55
CNE1000022N7	0	7.348370	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	(71,600)	CNY	6.214984	(351,529.68)	(444,992.84)		4.330000	ACT/360					0.00	0.00	(3,266.09)
CNE000001BB0	(59,600)	7.348370	6.180275	(369,800.63)	(442,507.67)	(2,485.17)	(1,782.969700)	1	(129.62)	(780.92)	100.00	0.00	0.00	0.00	(3,266.09)
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	(39,000)	CNY	2.978892	(112,097.47)	(116,176.78)		4.330000	ACT/360					4,461.93	0.00	891.06
CNE000000T18	(39,000)	7.348370	2.897838	(113,015.68)	(113,015.68)	(3,161.10)	(1,350.000000)	1	(28.44)	(409.76)	100.00	0.00	(121.88)	0.00	891.06

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
601390.SH	(99)	CNY	0.802899	(78.21)	(79.49)		4.330000	ACT/360					0.00	0.00	6.95
CNE100000866	(99)	7.348370	0.872629	(86.39)	(86.39)	6.90	(275.000000)	1	0.00	0.04	100.00	0.00	0.00	0.00	6.95
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	1.030160	(38,808.39)	(40,279.27)		4.330000	ACT/360					0.00	0.00	3,726.63
CNE000000VF1	(39,100)	7.348370	1.128367	(44,119.14)	(44,119.14)	3,839.86	(1,455.498700)	1	(10.38)	(113.24)	100.00	0.00	0.00	0.00	3,726.63
CHINA STEEL CORPORATION CMN															
2002.TW	(712,000)	TWD	0.565724	(389,164.96)	(402,795.34)		4.330000	ACT/360					0.00	0.00	24,349.27
TW0002002003	(712,000)	33.055000	0.599085	(426,548.52)	(426,548.52)	23,753.18	(47.668500)	1	46.15	596.09	100.00	0.00	0.00	0.00	24,349.27
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
600088.SH	0	CNY	2.321603	0.00	0.00		0.000000	ACT/360					155.16	0.00	148.38
CNE000000QY2	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(6.78)	100.00	0.00	(6.78)	0.00	148.38
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.387841	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.348370	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	3.399393	0.00	0.00		0.000000	ACT/360					94.66	0.00	91.32
CNE100001XD9	0	7.348370	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
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
688595.SH	(2,681)	CNY	4.247200	0.00	(11,386.74)		0.000000	ACT/360					0.00	0.00	60.24
CNE1000042K1	0	7.348370	4.269671	0.00	(11,446.99)	60.24	(2,023.335985)	0	0.00	0.00	100.00	0.00	0.00	0.00	60.24
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.788152	0.00	0.00		0.000000	ACT/360					(162.37)	0.00	(161.94)
CNE100005QZ7	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	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	3.400754	0.00	0.00		0.000000	ACT/360					87.77	0.00	76.39
CNE100000V20	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	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	2.020856	(42,944.47)	(54,765.21)		4.330000	ACT/360					0.00	0.00	(895.32)
CNE1000069M0	(21,500)	7.348370	1.988410	(42,944.47)	(53,885.90)	(879.31)	(1,775.000000)	1	(16.01)	(16.01)	100.00	0.00	0.00	0.00	(895.32)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	(16,900)	CNY	0.979809	(16,015.69)	(16,558.77)		4.330000	ACT/360					0.00	0.00	137.03
CNE100006087	(16,900)	7.348370	0.991438	(16,755.30)	(16,755.30)	196.53	(1,750.000000)	1	(5.77)	(59.50)	100.00	0.00	0.00	0.00	137.03
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
603993.SH	0	CNY	0.938984	(75,610.49)	0.00		4.330000	ACT/360					246.34	0.00	226.98
CNE100001NR0	(79,900)	7.348370	0.000000	(75,544.55)	0.00	0.00	(750.000000)	1	(6.67)	(19.36)	100.00	0.00	(53.23)	0.00	226.98

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
600787.SH	(115,200)	CNY	0.826034	(50,327.63)	(95,159.06)		4.330000	ACT/360					0.00	0.00	(3,050.13)
CNE000000NS1	(63,600)	7.348370	0.799808	(51,676.57)	(92,137.94)	(3,021.13)	(1,690.880500)	1	(17.42)	(29.00)	100.00	0.00	0.00	0.00	(3,050.26)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(10,544)	CNY	4.713971	(47,610.25)	(49,704.11)		4.330000	ACT/360					0.00	0.00	2,176.60
CNE1000049X9	(10,544)	7.348370	4.932607	(52,009.41)	(52,009.41)	2,305.30	(1,395.466600)	1	(12.20)	(128.70)	100.00	0.00	0.00	0.00	2,176.60
COM7 PCL NVDR															
COM7_n.BK	(159,000)	THB	0.668058	(108,431.99)	(106,221.29)		4.330000	ACT/360					251.60	0.00	15,262.08
TH6678010R15	(161,200)	34.727500	0.766591	(123,589.76)	(121,887.98)	15,666.68	(2,127.651900)	1	(49.22)	(656.20)	100.00	0.00	(10.38)	0.00	15,262.08
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.172137	(138,185.13)	(141,188.93)		4.330000	ACT/360					0.00	0.00	14,597.85
TW0008089004	(65,000)	33.055000	2.399390	(155,960.35)	(155,960.35)	14,771.42	(744.615300)	1	(9.82)	(173.58)	100.00	0.00	0.00	0.00	14,597.85
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	34.139544	0.00	0.00		0.000000	ACT/360					31,791.34	0.00	32,157.60
CNE100003662	0	7.348370	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
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
601866.SH	(89,900)	CNY	0.332046	(29,646.22)	(29,850.97)		4.330000	ACT/360					0.00	0.00	(203.25)
CNE1000008F2	(89,900)	7.348370	0.329769	(29,646.22)	(29,646.22)	(204.76)	(250.000000)	1	1.51	1.51	100.00	0.00	0.00	0.00	(203.25)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.789513	(19.77)	(21.47)		4.330000	ACT/360					0.00	0.00	(2.51)
CNE000001BD6	(12)	7.348370	1.584115	(19.01)	(19.01)	(2.46)	(1,225.000000)	1	(0.00)	(0.04)	100.00	0.00	0.00	0.00	(2.51)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(347,640)	CNY	1.647985	(435,936.36)	(572,905.34)		4.330000	ACT/360					15,251.62	0.00	76,147.71
CNE000000QR6	(272,640)	7.348370	1.829026	(514,680.61)	(635,842.51)	62,937.17	(1,943.175900)	1	(173.40)	(2,041.08)	100.00	0.00	(345.60)	0.00	76,149.19
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(558,000)	TWD	1.172289	(645,369.41)	(654,137.04)		4.330000	ACT/360					47.42	0.00	12,044.66
TW0002891009	(558,000)	33.055000	1.192073	(665,176.73)	(665,176.73)	11,039.69	(40.000000)	1	72.84	957.55	100.00	0.00	13.02	0.00	12,044.66
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	0.916654	(196,398.84)	(197,080.62)		4.330000	ACT/360					0.00	0.00	22,969.82
TW0003062006	(215,000)	33.055000	1.024337	(220,232.43)	(220,232.43)	23,151.81	(720.813900)	1	(12.84)	(181.99)	100.00	0.00	0.00	0.00	22,969.82
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(77)	CNY	0.862776	(138,103.26)	(66.43)		4.330000	ACT/360					8,460.82	0.00	8,183.93
CNE000001NG4	(162,777)	7.348370	0.892575	(148,943.96)	(68.73)	2.29	(1,268.020200)	1	(30.73)	(279.18)	100.00	0.00	(434.89)	0.00	8,183.93
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(94,800)	CNY	1.873885	(178,003.40)	(177,644.29)		4.330000	ACT/360					0.00	0.00	16,611.48
CNE100002RG2	(94,800)	7.348370	2.056618	(194,967.39)	(194,967.39)	17,323.09	(1,828.164500)	1	(66.94)	(711.62)	100.00	0.00	0.00	0.00	16,611.48

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	(6,200)	CNY	1.141750	(6,535.55)	(7,078.85)		4.330000	ACT/360					0.00	0.00	(225.23)
CNE000000X87	(6,100)	7.348370	1.106127	(6,751.18)	(6,857.99)	(220.86)	(1,625.000000)	1	(2.14)	(4.37)	100.00	0.00	0.00	0.00	(225.23)
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.031387	(360,711.49)	0.00		4.330000	ACT/360					40,951.68	0.00	41,077.27
TH0528010R18	(84,500)	34.727500	0.000000	(380,206.44)	0.00	0.00	(50.000000)	1	40.72	125.60	100.00	0.00	146.80	0.00	41,077.27
DELTA ELECTRONICS, INC. CMN															
2308.TW	0	TWD	12.116170	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	33.055000	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	4.715331	(14,309.61)	(14,617.53)		4.330000	ACT/360					(6,446.93)	0.00	(6,436.98)
CNE100005Z96	(3,100)	7.348370	4.759089	(14,753.18)	(14,753.18)	135.65	(1,500.000000)	1	(4.19)	(125.69)	100.00	0.00	(92.19)	0.00	(6,436.98)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(7,035)	CNY	5.580829	(29,274.76)	(39,261.14)		4.330000	ACT/360					0.00	0.00	116.12
CNE1000055W8	(5,535)	7.348370	5.614472	(31,153.10)	(39,497.81)	236.67	(2,014.521200)	1	(12.63)	(120.55)	100.00	0.00	0.00	0.00	116.12
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002407.ZK	(62,600)	CNY	1.570416	(79,204.94)	(98,308.06)		4.330000	ACT/360					0.00	0.00	(2,106.92)
CNE100000P85	(51,400)	7.348370	1.537249	(79,204.94)	(96,231.77)	(2,076.30)	(1,825.000000)	1	(30.63)	(30.63)	100.00	0.00	0.00	0.00	(2,106.92)
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.487627	(4,891.14)	0.00		4.330000	ACT/360					153.09	0.00	151.30
CNE100002JR6	(2,000)	7.348370	0.000000	(4,891.14)	0.00	0.00	(1,750.000000)	1	(1.79)	(1.79)	100.00	0.00	(1.79)	0.00	151.30
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688668.SH	0	CNY	6.609629	0.00	0.00		0.000000	ACT/360					510.27	0.00	506.53
CNE100005XN9	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	2.739383	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.45
CNE1000032X5	0	7.348370	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	0.545699	(79,401.01)	(88,894.41)		4.330000	ACT/360					0.00	0.00	2,336.93
CNE100001D88	(150,900)	7.348370	0.561073	(84,918.27)	(91,398.83)	2,504.42	(1,552.385600)	1	(24.03)	(167.49)	100.00	0.00	0.00	0.00	2,336.93
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(14,441)	CNY	3.491931	(15,478.73)	(50,426.97)		4.330000	ACT/360					1,108.08	0.00	(48.57)
CNE1000055X6	(4,641)	7.348370	3.417940	(15,778.98)	(49,358.47)	(1,068.50)	(1,380.510600)	1	(4.04)	(88.15)	100.00	0.00	(79.96)	0.00	(48.57)
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(4,400)	CNY	4.765683	(7,918.58)	(20,969.00)		4.330000	ACT/360					0.00	0.00	(1,645.26)
CNE1000032W7	(2,000)	7.348370	4.392881	(8,387.60)	(19,328.68)	(1,640.33)	(730.000000)	1	(0.60)	(4.93)	100.00	0.00	0.00	0.00	(1,645.26)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	8.349720	(55,488.45)	(58,448.04)		4.330000	ACT/360					0.00	0.00	(554.34)
TW0008069006	(7,000)	33.055000	8.265252	(57,856.76)	(57,856.76)	(591.28)	(242.857100)	1	3.22	36.94	100.00	0.00	0.00	0.00	(554.34)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(5,400)	CNY	2.328408	(6,783.28)	(12,573.40)		4.330000	ACT/360					0.00	0.00	341.70
CNE1000033F0	(3,000)	7.348370	2.395439	(7,301.32)	(12,935.37)	361.97	(1,750.000000)	1	(2.42)	(20.27)	100.00	0.00	0.00	0.00	341.70
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	(30)	CNY	32.120048	(1,518,698.10)	(963.60)		4.330000	ACT/360					108,222.40	0.00	109,126.86
CNE100005576	(40,330)	7.348370	36.621027	(1,399,989.28)	(1,098.63)	135.03	(178.936200)	1	92.90	769.43	100.00	0.00	1,317.01	0.00	109,129.07
EDIMAX TECHNOLOGY CO., LTD. CMN															
3047.TW	0	TWD	0.860687	0.00	0.00		0.000000	ACT/360					(72.72)	0.00	(84.62)
TW0003047007	0	33.055000	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	(48,000)	TWD	4.477386	(207,217.27)	(214,914.54)		4.330000	ACT/360					0.00	0.00	41,235.03
TW0006462005	(47,000)	33.055000	5.341814	(251,811.84)	(256,407.05)	41,492.52	(784.042500)	1	(14.84)	(257.48)	100.00	0.00	0.00	0.00	41,235.03
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n.BK	(83,000)	THB	0.086387	(13,854.17)	(7,170.11)		4.330000	ACT/360					2,131.21	0.00	4,302.84
TH3545010R19	(157,500)	34.727500	0.114990	(18,172.79)	(9,544.13)	2,374.02	(5,500.000000)	1	(18.98)	(202.40)	100.00	0.00	(105.03)	0.00	4,302.84
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	0	CNY	15.200650	(126,588.04)	0.00		4.330000	ACT/360					14,457.24	0.00	14,419.78
CNE100002615	(8,600)	7.348370	0.000000	(137,586.37)	0.00	0.00	(550.000000)	1	(2.79)	(37.46)	100.00	0.00	(37.46)	0.00	14,419.78
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	(110,134)	CNY	5.858442	(1,154,526.46)	(645,213.66)		4.330000	ACT/360					45,714.80	0.00	99,650.04
CNE100000GS4	(197,934)	7.348370	6.378867	(1,262,948.10)	(702,530.18)	57,316.52	(1,426.079600)	1	(305.44)	(3,381.29)	100.00	0.00	(1,947.22)	0.00	99,649.78
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(124,942)	CNY	0.306190	(37,033.18)	(38,256.04)		4.330000	ACT/360					0.00	0.00	(159.50)
CNE1000051N6	(124,942)	7.348370	0.305028	(38,110.75)	(38,110.75)	(145.28)	(1,075.599800)	1	(6.48)	(14.22)	100.00	0.00	0.00	0.00	(157.44)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(2,200)	CNY	13.040987	(28,560.20)	(28,690.17)		4.330000	ACT/360					0.00	0.00	353.09
CNE1000041J5	(2,200)	7.348370	13.206049	(29,053.31)	(29,053.31)	363.14	(768.181800)	1	(2.60)	(10.04)	100.00	0.00	0.00	0.00	353.09
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	17.243987	(82,439.98)	(86,219.94)		4.330000	ACT/360					0.00	0.00	12,631.64
TW0006442007	(5,000)	33.055000	19.817073	(99,085.37)	(99,085.37)	12,865.43	(1,170.000000)	1	(14.88)	(233.79)	100.00	0.00	0.00	0.00	12,631.64
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	0	CNY	1.560890	(21,264.34)	0.00		4.330000	ACT/360					1,349.57	0.00	1,251.61
CNE1000041T4	(14,441)	7.348370	0.000000	(22,672.99)	0.00	0.00	(763.215800)	1	(1.78)	(97.96)	100.00	0.00	(99.67)	0.00	1,251.61

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	8.954772	(25,003.78)	(26,864.32)		4.330000	ACT/360					0.00	0.00	(4,238.27)
TW0003363008	(3,000)	33.055000	7.555504	(22,666.51)	(22,666.51)	(4,197.80)	(875.000000)	1	(3.35)	(40.47)	100.00	0.00	0.00	0.00	(4,238.27)
FIT HOLDING CO., LTD. CMN															
3712.TW	(5,000)	TWD	1.736500	0.00	(8,682.50)		4.324213	ACT/360					0.00	0.00	198.78
TW0003712006	0	33.055000	1.776255	0.00	(8,881.28)	198.78	(525.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	198.78
FITTECH CO., LTD. CMN															
6706.TW	(33,000)	TWD	3.013160	(106,130.15)	(99,434.28)		4.330000	ACT/360					0.00	0.00	27,982.69
TW0006706005	(33,000)	33.055000	3.866937	(127,608.93)	(127,608.93)	28,174.65	(1,025.757500)	1	(14.89)	(191.96)	100.00	0.00	0.00	0.00	27,982.69
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	(122,200)	CNY	1.566334	(162,483.29)	(191,405.99)		4.330000	ACT/360					142.24	0.00	12,554.56
CNE100003332	(106,700)	7.348370	1.670275	(180,166.74)	(204,107.64)	12,701.65	(1,286.785300)	1	(36.41)	(289.34)	100.00	0.00	(1.21)	0.00	12,554.56
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(321,000)	TWD	1.075480	(65,452.23)	(345,229.16)		4.330000	ACT/360					0.00	0.00	(346.79)
TW0001301000	(67,000)	33.055000	1.074078	(72,515.24)	(344,779.00)	(450.16)	(40.000000)	1	7.99	103.37	100.00	0.00	0.00	0.00	(346.79)
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	19.452428	(39,800.69)	(38,904.86)		4.330000	ACT/360					0.00	0.00	10,330.69
TW0006805005	(2,000)	33.055000	24.695122	(49,390.24)	(49,390.24)	10,485.39	(1,375.000000)	1	(9.26)	(154.69)	100.00	0.00	0.00	0.00	10,330.69
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	0	CNY	1.647985	0.00	0.00		0.000000	ACT/360					(1,317.56)	0.00	(1,552.08)
CNE100000B65	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	(3,700)	CNY	3.199349	(1,255.05)	(11,837.59)		4.330000	ACT/360					192.53	0.00	(14.97)
CNE100003563	(400)	7.348370	3.144163	(1,255.05)	(11,633.40)	(204.19)	(1,325.000000)	1	(0.31)	(3.32)	100.00	0.00	(3.00)	0.00	(14.97)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	5.765905	(147,689.61)	(152,796.47)		4.330000	ACT/360					0.00	0.00	6,688.58
CNE100003ZH1	(26,500)	7.348370	6.022369	(159,592.78)	(159,592.78)	6,796.31	(706.981100)	1	(9.81)	(107.73)	100.00	0.00	0.00	0.00	6,688.58
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(275,500)	CNY	4.745270	(1,054,824.17)	(1,307,321.90)		4.330000	ACT/360					0.00	0.00	(19,328.90)
CNE100000SF6	(234,100)	7.348370	4.680838	(1,094,482.51)	(1,289,570.94)	(17,750.96)	(1,398.964100)	1	(278.26)	(1,577.94)	100.00	0.00	0.00	0.00	(19,328.90)
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(167,680)	CNY	0.342933	(57,680.41)	(57,503.04)		4.330000	ACT/360					(770.65)	0.00	1,619.00
CNE1000009R5	(167,680)	7.348370	0.359083	(60,210.98)	(60,210.98)	2,707.94	(1,907.573900)	1	(23.32)	(318.30)	100.00	0.00	(119.63)	0.00	1,619.00
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	(100,843)	CNY	0.353820	(34,963.28)	(35,680.27)		4.330000	ACT/360					179.94	0.00	2,181.15
CNE000000D40	(100,843)	7.348370	0.375545	(37,871.08)	(37,871.08)	2,190.82	(2,134.228200)	1	(16.17)	(189.61)	100.00	0.00	(18.50)	0.00	2,181.15

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(504,900)	CNY	0.875024	(426,929.00)	(441,799.61)		4.330000	ACT/360					0.00	0.00	6,829.13
CNE100000KT4	(500,000)	7.348370	0.888905	(444,603.98)	(448,808.15)	7,008.54	(606.740000)	1	(18.48)	(179.40)	100.00	0.00	0.00	0.00	6,829.06
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.461297	(183,855.18)	(188,178.81)		4.330000	ACT/360					0.00	0.00	14,332.33
CNE100005584	(29,124)	7.348370	6.968741	(202,957.61)	(202,957.61)	14,778.80	(1,329.999300)	1	(43.51)	(446.47)	100.00	0.00	0.00	0.00	14,332.33
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(10,000)	TWD	4.295871	(43,333.84)	(42,958.71)		4.330000	ACT/360					0.00	0.00	276.06
TW0009921007	(10,000)	33.055000	4.320846	(43,208.46)	(43,208.46)	249.75	(255.000000)	1	2.13	26.31	100.00	0.00	0.00	0.00	276.06
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	7.502647	(345,462.79)	(330,116.47)		4.330000	ACT/360					0.00	0.00	34,897.54
TW0002376001	(44,000)	33.055000	8.307927	(365,548.79)	(365,548.79)	35,432.32	(829.545400)	1	(35.64)	(534.78)	100.00	0.00	0.00	0.00	34,897.54
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	(39,400)	CNY	18.080200	(584,899.77)	(712,359.88)		4.330000	ACT/360					16,465.16	0.00	(55,640.06)
CNE1000030S9	(35,700)	7.348370	16.265398	(581,491.38)	(640,856.69)	(71,503.19)	(1,200.000000)	1	(125.03)	(602.03)	100.00	0.00	(383.80)	0.00	(55,640.06)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(23,500)	CNY	7.560860	(171,548.71)	(177,680.22)		4.330000	ACT/360					0.00	0.00	16,952.28
CNE100003JZ7	(23,500)	7.348370	8.313117	(195,358.25)	(195,358.25)	17,678.03	(1,949.574400)	1	(69.40)	(725.75)	100.00	0.00	0.00	0.00	16,952.28
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	10.331266	(10,297.45)	(10,331.27)		4.330000	ACT/360					0.00	0.00	1,148.09
TW0006488000	(1,000)	33.055000	11.631098	(11,631.10)	(11,631.10)	1,299.83	(450.000000)	1	0.11	(0.46)	100.00	(151.28)	0.00	0.00	1,148.96
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002074.ZK	(47,000)	CNY	2.845529	(123,102.45)	(133,739.86)		4.330000	ACT/360					0.00	0.00	2,028.18
CNE000001NY7	(45,000)	7.348370	2.893838	(130,368.76)	(136,010.36)	2,270.50	(1,150.000000)	1	(23.64)	(242.32)	100.00	0.00	0.00	0.00	2,028.18
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(47,700)	CNY	3.031965	(142,292.25)	(144,624.73)		4.330000	ACT/360					0.00	0.00	7,967.43
CNE000001675	(47,700)	7.348370	3.202162	(152,743.13)	(152,743.13)	8,118.40	(887.683400)	1	(16.71)	(150.97)	100.00	0.00	0.00	0.00	7,967.43
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(249,100)	CNY	6.272139	(1,545,015.81)	(1,562,389.89)		4.330000	ACT/360					0.00	0.00	(9,953.55)
CNE0000001D4	(244,900)	7.348370	6.226758	(1,524,686.73)	(1,551,085.49)	(11,304.40)	(90.067300)	1	144.73	1,350.86	100.00	0.00	0.00	0.00	(9,953.55)
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	0	CNY	1.223401	0.00	0.00		0.000000	ACT/360					(73.12)	0.00	(172.07)
CNE100000P10	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	1.694253	(128,941.16)	(136,048.54)		4.330000	ACT/360					0.00	0.00	22,440.56
CNE1000035X8	(80,300)	7.348370	1.980144	(159,005.56)	(159,005.56)	22,957.02	(1,835.367300)	1	(46.61)	(516.47)	100.00	0.00	0.00	0.00	22,440.56

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.563390	(5.56)	(5.63)		4.330000	ACT/360					0.00	0.00	0.48
CNE000000P12	(10)	7.348370	0.611796	(6.12)	(6.12)	0.48	(725.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	0.48
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	(100)	CNY	0.909045	0.00	(90.90)		4.330000	ACT/360					(87.24)	0.00	(101.00)
CNE000001KR7	0	7.348370	0.771486	0.00	(77.15)	(13.76)	(1,625.000000)	0	0.00	0.00	100.00	0.00	(1.21)	0.00	(101.00)
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
600433.SH	(223,900)	CNY	0.415058	(80,906.57)	(92,931.49)		4.330000	ACT/360					0.00	0.00	973.67
CNE000001F47	(202,400)	7.348370	0.420242	(85,540.83)	(94,092.28)	1,160.79	(1,747.616100)	1	(28.99)	(187.12)	100.00	0.00	0.00	0.00	973.67
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	1.901102	(50,068.99)	(52,362.05)		4.330000	ACT/360					0.00	0.00	2,879.43
CNE100003MD8	(27,543)	7.348370	2.011553	(55,404.20)	(55,404.20)	3,042.16	(1,610.270300)	1	(15.73)	(162.73)	100.00	0.00	0.00	0.00	2,879.43
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603322.SH	0	CNY	5.244701	(4,585.40)	0.00		4.330000	ACT/360					109.08	0.00	107.37
CNE100003J49	(800)	7.348370	0.000000	(4,585.40)	0.00	0.00	(1,775.000000)	1	(1.71)	(1.71)	100.00	0.00	(1.71)	0.00	107.37
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	(500)	CNY	4.494874	(8,737.09)	(2,247.44)		4.330000	ACT/360					(1,679.45)	0.00	(1,688.06)
CNE100002PX1	(2,100)	7.348370	0.000000	(9,265.78)	(2,251.75)	4.31	(1,750.000000)	1	(3.13)	(12.92)	100.00	0.00	(48.78)	0.00	(1,688.06)
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600310.SH	(24,500)	CNY	0.576999	(13,790.90)	(14,136.47)		4.330000	ACT/360					0.00	0.00	1,063.17
CNE000001741	(24,500)	7.348370	0.622721	(15,256.66)	(15,256.66)	1,120.20	(1,870.000000)	1	(5.33)	(57.03)	100.00	0.00	0.00	0.00	1,063.17
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601238.SH	(11,700)	CNY	1.164884	(13,155.81)	(13,629.14)		4.330000	ACT/360					0.00	0.00	1,235.19
CNE100001NQ2	(11,700)	7.348370	1.275486	(14,923.19)	(14,923.19)	1,294.04	(2,025.000000)	1	(5.61)	(58.85)	100.00	0.00	0.00	0.00	1,235.19
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	(19,200)	CNY	3.687893	(69,413.78)	(70,807.54)		4.330000	ACT/360					0.00	0.00	3,593.18
CNE000001733	(19,200)	7.348370	3.881082	(74,516.77)	(74,516.77)	3,709.23	(1,035.156200)	1	(11.00)	(116.06)	100.00	0.00	0.00	0.00	3,593.18
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(933,000)	CNY	0.827394	(723,963.26)	(771,958.95)		4.330000	ACT/360					3,091.84	0.00	5,788.25
CNE000000SB6	(891,900)	7.348370	0.830190	(741,313.61)	(774,567.47)	2,608.52	(265.066100)	1	35.86	87.89	100.00	0.00	(6.84)	0.00	5,784.93
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	(54,467)	CNY	3.500096	(174,289.77)	(190,639.73)		4.330000	ACT/360					0.00	0.00	7,757.53
CNE100002VW1	(50,667)	7.348370	3.650731	(185,723.72)	(198,844.35)	8,204.62	(1,623.208300)	1	(56.25)	(447.09)	100.00	0.00	0.00	0.00	7,756.97
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(115,100)	CNY	1.249257	(143,506.13)	(143,789.44)		4.330000	ACT/360					0.00	0.00	9,309.05
CNE100000SM2	(114,600)	7.348370	1.332520	(152,752.14)	(153,373.03)	9,583.59	(1,362.194500)	1	(35.93)	(274.54)	100.00	0.00	0.00	0.00	9,311.08

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(572,800)	CNY	0.668175	(450,576.44)	(382,730.86)		4.330000	ACT/360					5,937.55	0.00	16,836.77
CNE0000017V2	(690,400)	7.348370	0.691176	(477,649.35)	(395,905.71)	13,174.84	(2,250.130300)	1	(224.18)	(2,275.63)	100.00	0.00	(617.71)	0.00	16,836.77
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	(12,100)	CNY	1.691532	(47,834.01)	(20,467.53)		4.330000	ACT/360					2,137.68	0.00	2,980.50
CNE1000040B4	(28,100)	7.348370	1.775301	(49,885.96)	(21,481.14)	1,013.61	(1,371.174300)	1	(12.22)	(170.79)	100.00	0.00	(114.14)	0.00	2,980.50
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n.BK	(238,700)	THB	1.727737	(194,569.94)	(412,410.91)		4.330000	ACT/360					82.45	0.00	(11,663.40)
TH8319010R14	(116,700)	34.727500	1.678641	(194,217.92)	(400,691.72)	(11,719.20)	(825.000000)	1	(21.23)	(26.65)	100.00	0.00	(2.69)	0.00	(11,663.40)
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(51,200)	CNY	2.958479	(98,465.64)	(151,474.14)		4.330000	ACT/360					0.00	0.00	(3,893.55)
CNE1000027V9	(35,500)	7.348370	2.884467	(103,173.45)	(147,684.73)	(3,789.41)	(1,393.661900)	1	(25.71)	(104.14)	100.00	0.00	0.00	0.00	(3,893.55)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	(300)	CNY	0.831477	(1,384.93)	(249.44)		4.330000	ACT/360					(260.91)	0.00	(260.31)
CNE000000V48	(1,700)	7.348370	0.000000	(1,384.93)	(249.94)	0.50	(150.000000)	1	0.11	0.11	100.00	0.00	0.68	0.00	(260.31)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603069.SH	0	CNY	2.306634	(11,836.91)	0.00		4.330000	ACT/360					(139.63)	0.00	(144.29)
CNE1000029C5	(5,200)	7.348370	0.000000	(11,836.91)	0.00	0.00	(1,850.000000)	1	(4.66)	(4.66)	100.00	0.00	(28.10)	0.00	(144.29)
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,061)	CNY	5.418889	(28,825.12)	(27,425.00)		4.330000	ACT/360					2,593.88	0.00	3,655.20
CNE1000053V5	(5,661)	7.348370	5.656384	(32,020.79)	(28,626.96)	1,201.96	(1,730.299400)	1	(10.00)	(140.64)	100.00	0.00	(41.29)	0.00	3,655.20
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(76,300)	THB	0.662299	(57,284.94)	(50,533.44)		4.330000	ACT/360					422.75	0.00	4,580.33
TH0324010R12	(84,800)	34.727500	0.719757	(60,955.61)	(54,917.49)	4,384.05	(2,125.000000)	1	(26.48)	(226.47)	100.00	0.00	(30.76)	0.00	4,580.33
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(56,695)	CNY	2.099785	(156,962.24)	(119,047.33)		4.330000	ACT/360					10,668.80	0.00	39,086.50
CNE000000T67	(75,800)	7.348370	2.608328	(197,711.26)	(147,879.16)	28,831.82	(1,359.366700)	1	(35.49)	(414.13)	100.00	0.00	(104.72)	0.00	39,086.50
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	(1,000)	CNY	7.589438	(7,327.14)	(7,589.44)		4.330000	ACT/360					0.00	0.00	541.45
CNE100005ZF0	(1,000)	7.348370	8.151365	(8,151.37)	(8,151.36)	561.93	(1,400.000000)	1	(1.87)	(20.48)	100.00	0.00	0.00	0.00	541.45
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
300792.ZK	0	CNY	4.263531	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	0	7.348370	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	3.430693	(203,511.42)	(212,016.81)		4.330000	ACT/360					0.00	0.00	6,980.87
CNE000001DN1	(61,800)	7.348370	3.553334	(219,596.04)	(219,596.04)	7,579.23	(1,491.504800)	1	(57.90)	(598.36)	100.00	0.00	0.00	0.00	6,980.87

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	(63,500)	CNY	1.656150	(106,883.48)	(105,165.50)		4.330000	ACT/360					34.93	0.00	(3,171.43)
CNE000001CZ7	(69,200)	7.348370	1.606601	(111,274.72)	(102,019.19)	(3,146.31)	(1,762.608300)	1	(38.95)	(60.05)	100.00	0.00	(9.91)	0.00	(3,171.43)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(20,900)	CNY	1.083233	(23,159.54)	(22,639.58)		4.330000	ACT/360					0.00	0.00	1,570.55
CNE100001DV3	(20,900)	7.348370	1.160934	(24,263.52)	(24,263.52)	1,623.94	(1,600.000000)	1	(7.37)	(53.39)	100.00	0.00	0.00	0.00	1,570.55
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	5.732869	(17,122.15)	(17,198.61)		4.330000	ACT/360					0.00	0.00	1,937.35
TW0006873003	(3,000)	33.055000	6.387195	(19,161.58)	(19,161.58)	1,962.98	(800.000000)	1	(1.50)	(25.62)	100.00	0.00	0.00	0.00	1,937.35
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002208.ZK	(14,900)	CNY	0.930819	0.00	(13,869.20)		4.324213	ACT/360					0.00	0.00	(7.45)
CNE100000940	0	7.348370	0.930318	0.00	(13,861.74)	(7.45)	(1,625.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(7.45)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(127,600)	CNY	2.020856	(257,634.10)	(257,861.27)		4.330000	ACT/360					0.00	0.00	9,211.64
CNE0000018V0	(127,600)	7.348370	2.096221	(267,477.80)	(267,477.80)	9,616.53	(1,000.137100)	1	(39.40)	(404.90)	100.00	0.00	0.00	0.00	9,211.64
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	0	CNY	1.321381	(7,141.55)	0.00		4.330000	ACT/360					1,025.44	0.00	999.24
CNE100002276	(5,500)	7.348370	0.000000	(7,871.41)	0.00	0.00	(1,650.000000)	1	(2.33)	(26.20)	100.00	0.00	(26.20)	0.00	999.24
HIYES INTERNATIONAL CO LTD ORD CMN															
2348.TW	0	TWD	5.067312	0.00	0.00		0.000000	ACT/360					1,987.73	0.00	1,956.09
TW0002348000	0	33.055000	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	0	CNY	1.013830	(52,628.13)	0.00		4.330000	ACT/360					328.51	0.00	180.77
CNE0000016H3	(50,400)	7.348370	0.000000	(52,426.34)	0.00	0.00	(1,825.000000)	1	(20.37)	(147.74)	100.00	0.00	(240.50)	0.00	180.77
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603260.SH	(140,700)	CNY	7.130833	(961,396.84)	(1,003,308.22)		4.330000	ACT/360					0.00	0.00	59,322.79
CNE100002V10	(139,000)	7.348370	7.578264	(1,054,451.07)	(1,066,261.72)	62,953.51	(1,763.417200)	1	(344.10)	(3,630.72)	100.00	0.00	0.00	0.00	59,322.79
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(39,000)	TWD	1.464226	(56,765.83)	(57,104.83)		4.330000	ACT/360					0.00	0.00	4,191.48
TW0004303003	(39,000)	33.055000	1.574847	(61,419.03)	(61,419.03)	4,314.20	(1,041.666600)	1	(9.04)	(122.72)	100.00	0.00	0.00	0.00	4,191.48
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN															
2880.TW	(100,000)	TWD	0.828921	0.00	(82,892.15)		4.324213	ACT/360					0.00	0.00	(248.72)
TW0002880002	0	33.055000	0.826434	0.00	(82,643.43)	(248.72)	(40.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(248.72)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	0	CNY	0.971644	0.00	0.00		0.000000	ACT/360					(2,139.79)	0.00	(2,159.09)
CNE100001W10	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(19.30)	100.00	0.00	(19.30)	0.00	(2,159.09)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000988.ZK	0	CNY	5.232453	0.00	0.00		0.000000	ACT/360					2,538.97	0.00	2,527.51
CNE000001303	0	7.348370	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	(7,000)	CNY	1.834420	0.00	(12,840.94)		4.330000	ACT/360					2,407.61	0.00	1,802.62
CNE100002MT6	0	7.348370	1.758774	0.00	(12,311.42)	(529.52)	(1,750.000000)	1	0.00	(75.46)	100.00	0.00	(75.46)	0.00	1,802.62
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(32,156)	CNY	1.511900	(49,194.46)	(48,616.65)		4.330000	ACT/360					6,187.90	0.00	5,074.98
CNE000000PV0	(34,166)	7.348370	0.000000	(52,723.16)	(47,978.15)	(638.50)	(1,750.000000)	1	(17.57)	(474.41)	100.00	0.00	(495.95)	0.00	5,074.98
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300997.ZK	(22,700)	CNY	2.012691	0.00	(45,688.09)		0.000000	ACT/360					0.00	0.00	441.26
CNE100004L77	0	7.348370	2.032130	0.00	(46,129.35)	441.26	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	441.26
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301267.ZK	0	CNY	2.431832	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE100005WL5	0	7.348370	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	0.345655	(10,562.81)	(0.35)		4.330000	ACT/360					287.12	0.00	249.32
CNE100000GD6	(33,200)	7.348370	0.342613	(11,394.78)	(0.34)	(0.00)	(2,000.000000)	1	(4.50)	(37.80)	100.00	0.00	(42.32)	0.00	249.32
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	(43,100)	CNY	0.538895	(64,510.04)	(23,226.38)		4.330000	ACT/360					2,757.66	0.00	3,916.67
CNE000001006	(122,600)	7.348370	0.570828	(69,983.51)	(24,602.69)	1,376.31	(1,589.314800)	1	(20.06)	(217.30)	100.00	0.00	(201.99)	0.00	3,916.67
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	(13,000)	CNY	1.192101	(14,918.05)	(15,497.31)		4.330000	ACT/360					60.24	0.00	632.45
CNE100004K29	(13,000)	7.348370	1.239980	(16,119.74)	(16,119.74)	622.43	(1,600.000000)	1	(4.69)	(50.22)	100.00	0.00	(0.69)	0.00	632.45
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	(17,700)	CNY	1.891576	(32,430.30)	(33,480.89)		4.330000	ACT/360					4.57	0.00	1,932.08
CNE100000JJ7	(17,800)	7.348370	2.002343	(35,640.57)	(35,441.47)	1,960.57	(850.000000)	1	(3.37)	(33.06)	100.00	0.00	(0.21)	0.00	1,932.08
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.579025	(270.84)	(286.32)		4.330000	ACT/360					0.00	0.00	18.65
CNE000001GD5	(80)	7.348370	3.822361	(305.79)	(305.79)	19.47	(1,525.000000)	1	(0.08)	(0.82)	100.00	0.00	0.00	0.00	18.65
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	2.196339	(62,969.05)	(62,969.05)		4.330000	ACT/360					0.00	0.00	2,171.13
TW0002543006	(28,670)	33.055000	2.276251	(65,260.10)	(65,260.10)	2,291.05	(974.991200)	1	(7.91)	(119.92)	100.00	0.00	0.00	0.00	2,171.13
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	(95)	CNY	20.031653	(209,333.50)	(1,903.01)		4.330000	ACT/360					34,318.98	0.00	34,173.09
CNE100005PT2	(10,495)	7.348370	20.205276	(212,814.58)	(1,919.50)	16.49	(703.203900)	1	(15.29)	(162.38)	100.00	0.00	(235.52)	0.00	34,173.09

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
I-CHIUN PRECISION IND CO LTD ORD CMN															
2486.TW	(6,000)	TWD	3.070640	(18,299.86)	(18,423.84)		4.330000	ACT/360					0.00	0.00	1,674.87
TW0002486008	(6,000)	33.055000	3.354054	(20,124.33)	(20,124.33)	1,700.49	(925.000000)	1	(2.28)	(25.61)	100.00	0.00	0.00	0.00	1,674.87
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(244,100)	CNY	6.326573	(333,189.68)	(1,544,316.49)		4.330000	ACT/360					53,296.38	0.00	54,706.82
CNE100000B81	(54,700)	7.348370	6.338151	(357,728.58)	(1,547,142.73)	2,826.24	(1,516.316200)	1	(97.31)	(1,415.80)	100.00	0.00	(550.21)	0.00	54,707.44
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.902241	0.00	0.00		0.000000	ACT/360					15,778.81	(7,544.90)	8,300.12
CNE000001P37	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	66.21	100.00	(7,544.90)	66.21	0.00	8,320.93
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(811,900)	CNY	2.694475	(2,183,793.64)	(2,187,644.33)		4.330000	ACT/360					(1,578.07)	0.00	(56,230.15)
CNE000001QZ7	(820,300)	7.348370	2.625770	(2,153,841.15)	(2,131,862.37)	(55,781.96)	(171.565200)	1	154.99	1,129.88	100.00	0.00	47.14	0.00	(56,230.15)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.807204	0.00	0.00		0.000000	ACT/360					1,901.45	0.00	1,891.80
CNE0000001T0	0	7.348370	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	0.247674	(240,272.95)	(247,277.70)		4.330000	ACT/360					750.81	0.00	6,545.99
CNE0000017H1	(998,400)	7.348370	0.254005	(253,598.59)	(253,598.59)	6,320.90	(1,195.748100)	1	(49.30)	(525.72)	100.00	0.00	(11.46)	0.00	6,545.99
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.425049	(75,156.27)	(77,784.00)		4.330000	ACT/360					0.00	0.00	2,392.24
TW0003481008	(183,000)	33.055000	0.437500	(80,062.50)	(80,062.50)	2,278.50	(40.000000)	1	8.79	113.74	100.00	0.00	0.00	0.00	2,392.24
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	6.936232	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(47.04)	100.00	0.00	(47.04)	0.00	7,953.25
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300677.ZK	(46,600)	CNY	3.338155	(151,999.55)	(155,558.04)		4.330000	ACT/360					0.00	0.00	4,864.29
CNE100003456	(46,600)	7.348370	3.452279	(160,876.20)	(160,876.20)	5,318.17	(1,499.678100)	1	(43.97)	(453.87)	100.00	0.00	0.00	0.00	4,864.29
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	(4,962)	CNY	13.104947	(22,886.10)	(65,026.75)		4.330000	ACT/360					(3,659.53)	0.00	(4,012.04)
CNE1000042V8	(1,762)	7.348370	13.179389	(23,312.64)	(65,396.13)	369.38	(1,400.000000)	1	(6.10)	(721.90)	100.00	0.00	(693.06)	0.00	(4,012.04)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.120708	(35,678.70)	(36,052.03)		4.330000	ACT/360					0.00	0.00	4,447.86
TW0006213002	(17,000)	33.055000	2.384987	(40,544.77)	(40,544.77)	4,492.74	(885.294100)	1	(3.90)	(44.87)	100.00	0.00	0.00	0.00	4,447.86
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(550,500)	CNY	1.128141	(618,248.93)	(621,041.81)		4.330000	ACT/360					0.00	0.00	(2,125.86)
CNE0000012K6	(550,500)	7.348370	1.127056	(620,444.19)	(620,444.19)	(597.61)	(1,392.647500)	1	(164.54)	(1,528.25)	100.00	0.00	0.00	0.00	(2,125.86)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300339.ZK	(2,100)	CNY	6.711693	0.00	(14,094.55)		0.000000	ACT/360					0.00	0.00	98.64
CNE100001JT4	0	7.348370	6.758665	0.00	(14,193.20)	98.64	(1,025.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	98.64
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	0	CNY	0.941705	(7,708.52)	0.00		4.330000	ACT/360					1,981.08	0.00	1,968.16
CNE000001063	(8,500)	7.348370	0.000000	(9,451.25)	0.00	0.00	(1,059.411700)	1	(1.13)	(12.92)	100.00	0.00	(12.92)	0.00	1,968.16
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601028.SH	(102,200)	CNY	1.590829	(104,611.95)	(162,582.72)		4.330000	ACT/360					(485.30)	0.00	(2,302.84)
CNE100001914	(66,500)	7.348370	1.577605	(104,232.88)	(161,231.20)	(1,351.53)	(1,963.120300)	1	(44.51)	(466.02)	100.00	0.00	(119.29)	0.00	(2,302.89)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	(9,000)	CNY	3.954619	(36,176.54)	(35,591.57)		4.330000	ACT/360					51.44	0.00	1,548.77
CNE100001FF1	(9,300)	7.348370	4.135087	(38,456.31)	(37,215.78)	1,624.22	(1,675.000000)	1	(12.21)	(126.88)	100.00	0.00	(4.49)	0.00	1,548.77
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(81,400)	CNY	1.311856	(101,046.54)	(106,785.04)		4.330000	ACT/360					0.00	0.00	2,971.64
CNE000001HW3	(81,400)	7.348370	1.353068	(110,139.77)	(110,139.77)	3,354.72	(1,829.637500)	1	(38.11)	(383.09)	100.00	0.00	0.00	0.00	2,971.64
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(134,200)	CNY	0.985253	(125,900.54)	(132,220.89)		4.330000	ACT/360					0.00	0.00	2,654.38
CNE1000007F4	(134,200)	7.348370	1.009091	(135,419.95)	(135,419.95)	3,199.06	(2,002.142300)	1	(53.73)	(544.69)	100.00	0.00	0.00	0.00	2,653.92
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	0	CNY	4.620072	0.00	0.00		0.000000	ACT/360					(261.92)	0.00	(297.48)
CNE1000068P5	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	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	2.361068	(796,447.02)	(803,471.38)		4.330000	ACT/360					0.00	0.00	86,435.82
CNE100002SQ9	(330,200)	7.348370	2.621955	(868,197.69)	(892,251.30)	88,779.91	(1,609.971200)	1	(251.76)	(2,344.10)	100.00	0.00	0.00	0.00	86,435.82
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.217735	(5.54)	(5.88)		4.330000	ACT/360					(319.49)	0.00	(325.41)
CNE100000WPF7	(27)	7.348370	0.218499	(5.90)	(5.90)	0.02	(2,250.000000)	1	(0.00)	(5.94)	100.00	0.00	(5.91)	0.00	(325.41)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(41,095)	CNY	0.956675	(58,135.76)	(39,314.55)		4.330000	ACT/360					7,076.20	0.00	6,555.46
CNE000000XG5	(62,695)	7.348370	0.000000	(60,489.98)	(39,500.88)	186.34	(1,750.000000)	1	(20.98)	(707.08)	100.00	0.00	(730.63)	0.00	6,554.52
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	(10,600)	CNY	2.897241	(23,842.36)	(30,710.76)		4.330000	ACT/360					984.26	0.00	1,116.38
CNE100003JY0	(9,100)	7.348370	0.000000	(26,023.81)	(30,929.19)	218.44	(1,753.296700)	1	(8.48)	(86.32)	100.00	0.00	(86.32)	0.00	1,116.38
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	(185,900)	THB	4.708084	(398,625.93)	(875,232.88)		4.330000	ACT/360					0.00	0.00	(12,216.65)
TH0016010R14	(85,600)	34.727500	4.641025	(394,525.82)	(862,766.50)	(12,466.38)	(50.000000)	1	41.92	249.73	100.00	0.00	0.00	0.00	(12,216.65)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(21,678)	CNY	2.767961	(54,262.42)	(60,003.85)		4.330000	ACT/360					0.00	0.00	1,549.30
CNE100004033	(21,678)	7.348370	2.850987	(61,803.69)	(61,803.69)	1,799.83	(2,146.510200)	1	(24.92)	(250.53)	100.00	0.00	0.00	0.00	1,549.30
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,300)	CNY	9.849803	(14,000.29)	(12,804.74)		4.330000	ACT/360					(47.40)	0.00	(453.65)
CNE100003M02	(1,400)	7.348370	9.560265	(13,369.79)	(12,428.34)	(376.40)	(1,700.000000)	1	(5.00)	(29.85)	100.00	0.00	(2.44)	0.00	(453.65)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(8,313)	CNY	3.052378	(25,272.94)	(25,374.42)		4.330000	ACT/360					(205.31)	0.00	6.46
CNE1000022K3	(8,313)	7.348370	3.093121	(25,713.11)	(25,713.11)	338.70	(1,750.000000)	1	(9.19)	(126.93)	100.00	0.00	(32.36)	0.00	6.46
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688037.SH	(2,200)	CNY	10.790148	0.00	(23,738.33)		0.000000	ACT/360					0.00	0.00	196.18
CNE100005X23	0	7.348370	10.879322	0.00	(23,934.51)	196.18	(1,675.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	196.18
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	5.618933	0.00	0.00		0.000000	ACT/360					5,141.54	0.00	5,123.64
CNE1000018P0	0	7.348370	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	3.645706	0.00	0.00		0.000000	ACT/360					1,213.43	0.00	1,191.78
CNE1000051C9	0	7.348370	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	12.706096	(22,255.78)	(25,412.19)		4.330000	ACT/360					0.00	0.00	(1,853.16)
TW0003081006	(2,000)	33.055000	11.798780	(23,597.56)	(23,597.56)	(1,814.63)	(912.500000)	1	(2.80)	(38.52)	100.00	0.00	0.00	0.00	(1,853.16)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	19.866991	(1,109.84)	(1,350.96)		4.330000	ACT/360					0.00	0.00	(351.06)
CNE1000043F9	(68)	7.348370	14.756852	(1,003.47)	(1,003.47)	(347.49)	(1,750.000000)	1	(0.42)	(3.57)	100.00	0.00	0.00	0.00	(351.06)
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.464270	(8,059.99)	(8,346.34)		4.330000	ACT/360					0.00	0.00	448.61
CNE100000H44	(5,700)	7.348370	1.548609	(8,827.07)	(8,827.07)	480.73	(1,825.000000)	1	(3.02)	(32.12)	100.00	0.00	0.00	0.00	448.61
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(89,700)	CNY	2.200488	(197,819.63)	(197,383.77)		4.330000	ACT/360					0.00	0.00	16,962.98
CNE100002T63	(89,700)	7.348370	2.392557	(214,612.33)	(214,612.33)	17,228.55	(1,061.120400)	1	(32.50)	(265.57)	100.00	0.00	0.00	0.00	16,962.98
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600758.SH	(112,000)	CNY	0.449079	(49,262.33)	(50,296.87)		4.330000	ACT/360					0.00	0.00	(1,047.09)
CNE000000MW5	(112,000)	7.348370	0.439842	(49,262.33)	(49,262.33)	(1,034.54)	(1,350.000000)	1	(12.55)	(12.55)	100.00	0.00	0.00	0.00	(1,047.09)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	(47,890)	CNY	0.361985	(97,175.44)	(17,335.46)		4.330000	ACT/360					6,264.47	0.00	5,908.14
CNE000001R68	(272,790)	7.348370	0.363972	(101,827.37)	(17,430.63)	95.17	(1,748.277000)	1	(34.94)	(451.49)	100.00	0.00	(435.45)	0.00	5,908.14

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(116,505)	CNY	2.056238	(247,846.44)	(239,562.05)		4.330000	ACT/360					769.80	0.00	10,418.80
CNE1000035N9	(124,005)	7.348370	2.146333	(266,323.07)	(250,058.58)	10,496.53	(1,792.457900)	1	(91.37)	(847.53)	100.00	0.00	(75.82)	0.00	10,418.80
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(82,300)	CNY	0.468131	(37,114.28)	(38,527.18)		4.330000	ACT/360					0.00	0.00	2,616.88
CNE000001HQ5	(81,000)	7.348370	0.501636	(40,677.79)	(41,284.68)	2,757.50	(1,889.351800)	1	(14.59)	(140.62)	100.00	0.00	0.00	0.00	2,616.87
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(166,900)	CNY	0.389202	(55,024.60)	(64,957.81)		4.330000	ACT/360					0.00	0.00	3,520.32
CNE0000005T1	(147,700)	7.348370	0.411035	(61,497.50)	(68,601.71)	3,643.91	(1,220.768400)	1	(11.26)	(123.59)	100.00	0.00	0.00	0.00	3,520.32
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	7.805173	(284,282.06)	(280,986.24)		4.330000	ACT/360					0.00	0.00	14,607.08
TW0001795003	(36,000)	33.055000	8.216463	(295,792.67)	(295,792.67)	14,806.43	(621.527700)	1	(13.50)	(199.35)	100.00	0.00	0.00	0.00	14,607.08
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(94,615)	CNY	2.517565	(266,849.36)	(238,199.42)		4.330000	ACT/360					4,412.46	0.00	4,971.68
CNE100004116	(114,640)	7.348370	2.535088	(293,575.81)	(239,857.39)	1,657.96	(2,105.918500)	1	(120.79)	(1,098.74)	100.00	0.00	(564.23)	0.00	4,971.68
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	5.702617	(23,433.49)	(22,810.47)		4.330000	ACT/360					0.00	0.00	41.91
TW0004979000	(4,000)	33.055000	5.731707	(22,926.83)	(22,926.83)	116.36	(1,262.500000)	1	(5.46)	(74.45)	100.00	0.00	0.00	0.00	41.91
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.391006	(2.29)	(2.39)		4.330000	ACT/360					0.00	0.00	0.37
CNE100005RD2	(1)	7.348370	2.758545	(2.76)	(2.76)	0.37	(275.000000)	1	0.00	0.00	100.00	0.00	0.00	0.00	0.37
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	4.422750	0.00	0.00		0.000000	ACT/360					9,322.05	0.00	9,199.73
CNE100002Q41	0	7.348370	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	4.674028	(46,202.63)	(46,740.28)		4.330000	ACT/360					0.00	0.00	(669.11)
TW0009914002	(10,000)	33.055000	4.603659	(46,036.59)	(46,036.59)	(703.69)	(225.000000)	1	2.65	34.58	100.00	0.00	0.00	0.00	(669.11)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	(20,400)	CNY	2.235870	(1,252.43)	(45,611.75)		4.330000	ACT/360					(1,056.77)	0.00	(5,040.93)
CNE100001YV9	(600)	7.348370	2.046095	(1,252.43)	(41,740.35)	(3,871.40)	(1,725.000000)	1	(0.45)	(112.76)	100.00	0.00	(112.31)	0.00	(5,040.93)
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(2,600)	CNY	6.672228	(16,968.40)	(17,347.79)		4.330000	ACT/360					0.00	0.00	435.04
CNE1000036C0	(2,600)	7.348370	6.860948	(17,838.46)	(17,838.46)	490.67	(1,725.000000)	1	(5.99)	(55.63)	100.00	0.00	0.00	0.00	435.04
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(306,500)	THB	0.688215	(228,644.27)	(210,938.02)		4.330000	ACT/360					4,926.02	0.00	27,207.98
TH0128010R17	(334,200)	34.727500	0.759848	(254,116.37)	(232,893.44)	21,955.42	(50.000000)	1	27.39	326.53	100.00	0.00	62.41	0.00	27,207.98

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300848.ZK	(12,900)	CNY	2.147415	(23,909.52)	(27,701.65)		4.330000	ACT/360					0.00	0.00	(550.64)
CNE1000040Z3	(11,700)	7.348370	2.105725	(24,721.46)	(27,163.86)	(537.80)	(1,750.000000)	1	(8.65)	(12.84)	100.00	0.00	0.00	0.00	(550.64)
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	(32,000)	TWD	2.175163	(70,155.52)	(69,605.20)		4.330000	ACT/360					0.00	0.00	12,005.73
TW0002464005	(32,000)	33.055000	2.554878	(81,756.10)	(81,756.10)	12,150.89	(966.406200)	1	(9.00)	(145.17)	100.00	0.00	0.00	0.00	12,005.73
MUANGTHAI CAPITAL PCL NVDR															
MTC_n.BK	(289,200)	THB	1.259809	(365,786.52)	(364,336.62)		4.330000	ACT/360					0.00	0.00	41,449.65
TH6068010R19	(289,200)	34.727500	1.413298	(408,725.87)	(408,725.87)	44,389.25	(2,569.009300)	1	(211.87)	(2,939.60)	100.00	0.00	0.00	0.00	41,449.65
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(169,800)	CNY	1.279195	(185,510.59)	(217,207.35)		4.330000	ACT/360					(1,650.60)	0.00	(32,433.30)
CNE000000PR8	(158,100)	7.348370	1.102346	(170,690.76)	(187,178.28)	(30,029.07)	(1,979.854500)	1	(81.49)	(753.63)	100.00	0.00	(37.65)	0.00	(32,433.37)
NAN YA PLASTICS CORP CMN															
1303.TW	(71,000)	TWD	0.936318	0.00	(66,478.60)		4.324213	ACT/360					0.00	0.00	(239.71)
TW0001303006	0	33.055000	0.932942	0.00	(66,238.88)	(239.71)	(40.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(239.71)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	0	CNY	4.547947	(9,888.17)	0.00		4.330000	ACT/360					238.75	0.00	202.13
CNE100002PM4	(2,300)	7.348370	0.000000	(10,606.88)	0.00	0.00	(1,740.217300)	1	(3.50)	(36.62)	100.00	0.00	(40.23)	0.00	202.13
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(398,000)	TWD	0.847073	(305,275.55)	(337,135.08)		4.330000	ACT/360					0.00	0.00	16,687.56
TW0002408002	(398,000)	33.055000	0.888963	(353,807.18)	(353,807.17)	16,672.10	(454.396900)	1	4.02	15.47	100.00	0.00	0.00	0.00	16,687.56
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(99,619)	CNY	2.581525	(229,333.49)	(257,168.93)		4.330000	ACT/360					0.00	0.00	(1,662.44)
CNE1000040F5	(91,919)	7.348370	2.573203	(236,326.47)	(256,339.92)	(829.00)	(1,943.072100)	1	(95.36)	(833.44)	100.00	0.00	0.00	0.00	(1,662.44)
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	(3,100)	CNY	3.184380	0.00	(9,871.58)		0.000000	ACT/360					1,049.24	0.00	1,002.94
CNE100000NT8	0	7.348370	3.187342	0.00	(9,880.76)	9.18	(1,675.000000)	1	0.00	(55.48)	100.00	0.00	(55.48)	0.00	1,002.94
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,400)	CNY	1.202988	(180,324.89)	(186,944.32)		4.330000	ACT/360					0.00	0.00	16,746.32
CNE100000P69	(155,300)	7.348370	1.316381	(204,445.31)	(204,565.53)	17,621.22	(2,145.396000)	1	(82.87)	(874.90)	100.00	0.00	0.00	0.00	16,746.32
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_n.BK	(856,800)	THB	0.446332	(376,831.78)	(382,417.39)		4.330000	ACT/360					0.00	0.00	31,868.25
THA271010R18	(856,800)	34.727500	0.494006	(423,264.03)	(423,264.03)	40,846.64	(1,298.491400)	1	(85.01)	(1,089.18)	100.00	(7,889.21)	0.00	0.00	31,887.17
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.575860	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.348370	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688005.SH	(101,371)	CNY	4.281222	(391,221.47)	(433,991.71)		4.330000	ACT/360					0.00	0.00	1,230.08
CNE100003MS6	(98,271)	7.348370	4.305654	(423,402.57)	(436,468.44)	2,476.73	(1,575.151800)	1	(120.25)	(1,246.65)	100.00	0.00	0.00	0.00	1,230.08
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(101,500)	CNY	0.996139	(97,154.99)	(101,108.14)		4.330000	ACT/360					0.00	0.00	(245.46)
CNE000000JJ8	(101,500)	7.348370	0.995518	(101,045.10)	(101,045.10)	(63.04)	(1,538.522100)	1	(29.37)	(182.42)	100.00	0.00	0.00	0.00	(245.46)
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	0	CNY	14.058900	0.00	0.00		0.000000	ACT/360					(726.41)	0.00	(726.41)
CNE100004G17	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(16.60)	0.00	(726.41)
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	(272,900)	CNY	2.269891	(702,967.48)	(619,453.29)		4.330000	ACT/360					423.44	0.00	908.04
CNE100003LF5	(312,400)	7.348370	2.271722	(710,791.00)	(619,952.93)	499.64	(441.053100)	1	(0.63)	(15.04)	100.00	0.00	(2.70)	0.00	908.04
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND															
000519.ZK	(6,800)	CNY	1.936484	(13,173.57)	(13,168.09)		4.330000	ACT/360					0.00	0.00	(1.17)
CNE000000198	(6,800)	7.348370	1.937290	(13,173.57)	(13,173.57)	5.48	(2,250.000000)	1	(6.65)	(6.65)	100.00	0.00	0.00	0.00	(1.17)
ONENESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.371805	(46,444.20)	(47,436.09)		4.330000	ACT/360					0.00	0.00	5,752.71
TW0004743000	(20,000)	33.055000	2.661585	(53,231.70)	(53,231.70)	5,795.61	(675.000000)	1	(2.31)	(42.90)	100.00	0.00	0.00	0.00	5,752.71
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(53,500)	CNY	0.372872	(19,349.13)	(19,948.64)		4.330000	ACT/360					0.00	0.00	1,014.22
CNE0000007H2	(53,500)	7.348370	0.393298	(21,041.44)	(21,041.44)	1,092.80	(1,858.317700)	1	(7.46)	(78.58)	100.00	0.00	0.00	0.00	1,014.22
PEGATRON CORPORATION CMN															
4938.TW	(6,000)	TWD	2.828619	(8,325.53)	(16,971.71)		4.330000	ACT/360					0.00	0.00	177.66
TW0004938006	(3,000)	33.055000	2.857281	(8,661.37)	(17,143.69)	171.98	(40.000000)	1	0.95	5.68	100.00	0.00	0.00	0.00	177.66
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	0	CNY	1.205710	0.00	0.00		0.000000	ACT/360					(78.99)	0.00	7.74
CNE1000007Q1	0	7.348370	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	21.691121	(426,392.88)	(433,822.42)		4.330000	ACT/360					0.00	0.00	(52,211.26)
TW0006446008	(20,000)	33.055000	19.071962	(381,439.23)	(381,439.23)	(52,383.18)	(271.250000)	1	13.75	171.93	100.00	0.00	0.00	0.00	(52,211.26)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	(1,985)	CNY	4.150580	(7,856.50)	(8,238.90)		4.330000	ACT/360					3,774.76	0.00	4,468.18
CNE1000035K5	(1,985)	7.348370	4.588471	(9,108.11)	(9,108.11)	869.21	(2,137.027700)	1	(3.57)	(175.80)	100.00	0.00	(135.76)	0.00	4,468.18
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	13.371653	(226,136.19)	(227,318.11)		4.330000	ACT/360					0.00	0.00	42,906.08
TW0008299009	(17,000)	33.055000	16.280488	(276,768.30)	(276,768.30)	49,450.19	(242.647000)	1	18.05	205.39	100.00	(6,749.50)	0.00	0.00	42,944.85

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	0	CNY	1.562251	(19,512.29)	0.00		4.330000	ACT/360					453.46	0.00	473.73
CNE000000040	(12,700)	7.348370	0.000000	(20,291.69)	0.00	0.00	(75.000000)	1	2.03	20.27	100.00	0.00	30.42	0.00	473.73
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
601666.SH	(301,700)	CNY	1.223401	(368,364.54)	(369,099.95)		4.330000	ACT/360					168.01	0.00	43,354.33
CNE000001PH7	(301,700)	7.348370	1.368310	(412,819.02)	(412,819.02)	43,719.07	(957.515700)	1	(48.32)	(532.75)	100.00	0.00	(1.63)	0.00	43,354.33
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(9,583)	CNY	20.346009	(132,066.00)	(194,975.80)		4.330000	ACT/360					0.00	0.00	3,374.91
CNE100005998	(6,783)	7.348370	20.745931	(141,665.06)	(198,808.25)	3,832.45	(1,716.828800)	1	(45.94)	(457.55)	100.00	0.00	0.00	0.00	3,373.69
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(142,100)	CNY	0.937623	(139,360.30)	(133,236.21)		4.330000	ACT/360					922.01	0.00	3,858.56
CNE000000X53	(153,900)	7.348370	0.959314	(148,243.14)	(136,318.58)	3,082.37	(1,205.620500)	1	(28.84)	(145.82)	100.00	0.00	(22.10)	0.00	3,860.61
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(1,533,100)	CNY	0.684506	(1,005,634.86)	(1,049,415.45)		4.330000	ACT/360					0.00	0.00	66,447.20
CNE1000017G1	(1,485,200)	7.348370	0.729121	(1,085,659.31)	(1,117,815.48)	68,400.03	(1,063.055400)	1	(166.38)	(1,952.83)	100.00	0.00	0.00	0.00	66,447.20
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(367,000)	TWD	0.432612	(151,277.40)	(158,768.72)		4.330000	ACT/360					30.51	0.00	19,263.51
TW0006770001	(367,000)	33.055000	0.484756	(177,905.45)	(177,905.45)	19,136.73	(297.888200)	1	8.88	96.27	100.00	0.00	0.80	0.00	19,263.51
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	0	THB	0.662299	0.00	0.00		0.000000	ACT/360					2,195.52	0.00	2,194.02
TH1074010R12	0	34.727500	0.000000	0.00	0.00	0.00	0.000000	0	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	5.281443	(390.87)	(417.23)		4.330000	ACT/360					0.00	0.00	13.33
CNE100005D68	(79)	7.348370	5.469294	(432.07)	(432.07)	14.84	(1,775.000000)	1	(0.14)	(1.51)	100.00	0.00	0.00	0.00	13.33
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.558391	0.00	0.00		0.000000	ACT/360					(181.39)	0.00	(181.39)
CNE100000B73	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(8.87)	0.00	(181.39)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	0	CNY	2.144693	0.00	0.00		0.000000	ACT/360					3,037.57	0.00	3,004.56
CNE1000010C5	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(33.01)	100.00	0.00	(33.01)	0.00	3,004.56
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	(38,994)	CNY	1.454744	(14,650.96)	(56,726.30)		4.330000	ACT/360					1,218.37	0.00	651.66
CNE1000044B6	(10,543)	7.348370	0.000000	(14,650.96)	(56,248.31)	(477.99)	(1,975.000000)	1	(6.28)	(88.72)	100.00	0.00	(88.30)	0.00	652.08
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	(800)	CNY	11.648842	(15,656.34)	(9,319.07)		4.330000	ACT/360					1,002.12	0.00	2,219.96
CNE100003QG2	(1,400)	7.348370	13.230338	(18,522.47)	(10,584.27)	1,265.20	(1,725.000000)	1	(5.27)	(47.36)	100.00	0.00	(28.86)	0.00	2,219.96

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.406641	(460.17)	(475.78)		4.330000	ACT/360					70.60	0.00	42.86
CNE100005410	(88)	7.348370	5.132818	(451.69)	(451.69)	(24.10)	(2,250.000000)	1	(0.23)	(3.64)	100.00	0.00	(1.81)	0.00	42.86
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.244035	(33,508.50)	0.00		4.330000	ACT/360					1,272.17	0.00	1,262.79
CNE000000SW2	(15,500)	7.348370	0.000000	(35,106.31)	0.00	0.00	(600.000000)	1	(1.36)	(9.38)	100.00	0.00	(9.38)	0.00	1,262.79
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688027.SH	(600)	CNY	35.341171	(21,373.65)	(21,204.70)		4.330000	ACT/360					0.00	0.00	3,145.30
CNE100004231	(600)	7.348370	40.744534	(24,446.72)	(24,446.72)	3,242.02	(2,075.000000)	1	(9.38)	(96.72)	100.00	0.00	0.00	0.00	3,145.30
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(2,900)	CNY	10.451297	(26,567.78)	(30,308.76)		4.330000	ACT/360					0.00	0.00	(3,173.67)
CNE100003N01	(2,900)	7.348370	9.386277	(27,220.20)	(27,220.20)	(3,088.56)	(1,725.000000)	1	(9.46)	(85.11)	100.00	0.00	0.00	0.00	(3,173.67)
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(38,167)	CNY	7.126751	(253,033.43)	(272,006.69)		4.330000	ACT/360					7,656.67	0.00	5,729.22
CNE100001Z58	(38,167)	7.348370	7.095743	(270,823.22)	(270,823.22)	(1,183.47)	(1,384.149200)	1	(64.71)	(743.99)	100.00	0.00	(77.06)	0.00	5,729.22
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(23,329)	CNY	3.595355	(75,257.20)	(83,876.04)		4.330000	ACT/360					0.00	0.00	8,500.37
CNE100005B03	(22,629)	7.348370	3.966441	(90,005.47)	(92,533.11)	8,657.07	(1,310.967100)	1	(16.58)	(156.70)	100.00	0.00	0.00	0.00	8,500.54
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	0	TWD	5.415217	0.00	0.00		0.000000	ACT/360					8,370.97	0.00	8,327.42
TW0004968003	0	33.055000	0.000000	0.00	0.00	0.00	0.000000	0	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	4.154663	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE0000012R1	0	7.348370	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	22.794171	(118,582.57)	(129,926.77)		4.330000	ACT/360					2,480.23	0.00	47,135.67
CNE100003JT0	(5,700)	7.348370	30.710444	(175,049.53)	(175,049.53)	45,122.76	(1,747.368400)	1	(36.50)	(467.32)	100.00	0.00	(13.62)	0.00	47,135.67
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603893.SH	(500)	CNY	18.326513	(8,693.21)	(9,163.26)		4.330000	ACT/360					0.00	0.00	(472.38)
CNE100003RK2	(500)	7.348370	17.386414	(8,693.21)	(8,693.21)	(470.05)	(1,400.000000)	1	(2.34)	(2.34)	100.00	0.00	0.00	0.00	(472.38)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(324,000)	CNY	1.217957	(374,887.44)	(394,618.13)		4.330000	ACT/360					0.00	0.00	4,892.37
CNE100000W60	(324,000)	7.348370	1.235883	(400,426.09)	(400,426.09)	5,807.97	(1,297.168200)	1	(86.92)	(915.60)	100.00	0.00	0.00	0.00	4,892.37
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	0.933540	0.00	0.00		0.000000	ACT/360					1,797.56	0.00	1,784.91
CNE1000016Y6	0	7.348370	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
RUENTEX INDUSTRIES LIMITED CMN															
2915.TW	(5,000)	TWD	2.063228	(10,146.46)	(10,316.14)		4.330000	ACT/360					0.00	0.00	522.13
TW0002915006	(5,000)	33.055000	2.167676	(10,838.38)	(10,838.38)	522.24	(450.000000)	1	0.04	(0.11)	100.00	0.00	0.00	0.00	522.13
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.086069	(860.03)	(868.85)		4.330000	ACT/360					0.00	0.00	43.23
TW0001808004	(800)	33.055000	1.140244	(912.20)	(912.20)	43.34	(475.000000)	1	(0.00)	(0.11)	100.00	0.00	0.00	0.00	43.23
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(21,900)	CNY	4.157385	(72,331.59)	(91,046.72)		4.330000	ACT/360					2,219.32	0.00	7,842.10
CNE1000033M6	(17,900)	7.348370	4.424162	(82,182.53)	(96,889.16)	5,842.43	(1,530.307200)	1	(20.86)	(219.66)	100.00	0.00	(65.78)	0.00	7,842.10
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002352.ZK	(25,600)	CNY	5.525035	(136,408.50)	(141,440.89)		4.330000	ACT/360					(12.40)	0.00	(3,896.15)
CNE100000L63	(25,600)	7.348370	5.373720	(137,567.23)	(137,567.23)	(3,873.66)	(625.000000)	1	(7.14)	(10.08)	100.00	0.00	(0.35)	0.00	(3,896.15)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.218179	0.00	0.00		0.000000	ACT/360					32,593.69	0.00	32,377.26
CNE000000TY6	0	7.348370	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	2.709444	0.00	0.00		0.000000	ACT/360					9,768.65	0.00	9,805.35
CNE1000043J1	0	7.348370	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	1.824895	0.00	(12,044.30)		4.330000	ACT/360					0.00	0.00	(367.40)
CNE100002Z25	0	7.348370	1.769229	0.00	(11,676.91)	(367.40)	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(367.40)
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(3)	CNY	0.947149	(2.42)	(2.84)		4.330000	ACT/360					0.00	0.00	(0.26)
CNE100000FS6	(3)	7.348370	0.861704	(2.59)	(2.59)	(0.26)	(1,475.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	(0.26)
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(253,700)	THB	3.498668	(104,000.00)	(887,612.12)		4.330000	ACT/360					293.81	0.00	(6,084.88)
THA790010R17	(29,900)	34.727500	3.472917	(103,528.81)	(881,079.09)	(6,533.04)	(50.000000)	1	11.01	154.35	100.00	0.00	11.06	0.00	(6,084.88)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(468,100)	THB	0.503923	(205,769.74)	(235,886.55)		4.330000	ACT/360					0.00	0.00	7,487.25
TH0098010R12	(399,900)	34.727500	0.521697	(209,480.08)	(244,206.21)	8,319.66	(4,000.000000)	1	(203.44)	(832.41)	100.00	0.00	0.00	0.00	7,487.25
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.571555	(36.11)	(36.58)		4.330000	ACT/360					0.00	0.00	2.48
CNE000001329	(64)	7.348370	0.611796	(39.15)	(39.15)	2.58	(1,400.000000)	1	(0.01)	(0.10)	100.00	0.00	0.00	0.00	2.48
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	(35,200)	CNY	0.415058	(14,453.58)	(14,610.04)		4.330000	ACT/360					0.00	0.00	1,357.49
CNE100001VV5	(35,200)	7.348370	0.455131	(16,020.60)	(16,020.60)	1,410.56	(1,730.894800)	1	(5.02)	(53.07)	100.00	0.00	0.00	0.00	1,357.49

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300821.ZK	(14,700)	CNY	1.019274	(14,450.47)	(14,983.32)		4.330000	ACT/360					0.00	0.00	582.11
CNE100003SH6	(14,700)	7.348370	1.059718	(15,577.85)	(15,577.85)	594.53	(750.000000)	1	(1.14)	(12.42)	100.00	0.00	0.00	0.00	582.11
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(84,641)	CNY	3.282361	(278,383.06)	(277,822.28)		4.330000	ACT/360					(1,985.86)	0.00	412.35
CNE000001FR7	(84,641)	7.348370	3.316362	(280,700.21)	(280,700.21)	2,877.93	(1,275.000000)	1	(64.83)	(479.73)	100.00	0.00	(277.76)	0.00	412.35
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(171,300)	CNY	1.332268	(47,762.78)	(228,217.55)		4.330000	ACT/360					0.00	0.00	1,080.27
CNE0000019Y2	(35,700)	7.348370	1.338580	(48,838.54)	(229,298.81)	1,081.26	(494.817900)	1	(0.69)	(0.99)	100.00	0.00	0.00	0.00	1,080.59
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(8,442)	CNY	4.177797	(73,885.19)	(35,268.96)		4.330000	ACT/360					208.91	0.00	(1,806.05)
CNE100004PB3	(17,976)	7.348370	3.968339	(72,963.70)	(33,500.72)	(1,768.24)	(1,711.114800)	1	(26.34)	(246.72)	100.00	0.00	(136.55)	0.00	(1,806.05)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(3,800)	CNY	4.561556	(83,413.25)	(17,333.91)		4.330000	ACT/360					536.30	0.00	298.17
CNE100001ZW4	(19,100)	7.348370	0.000000	(89,195.10)	(17,353.75)	19.84	(1,746.989500)	1	(29.75)	(257.96)	100.00	0.00	(288.40)	0.00	298.17
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.330656	(14,622.19)	(15,193.57)		4.330000	ACT/360					0.00	0.00	482.47
CNE100004NC6	(2,400)	7.348370	6.556582	(15,735.80)	(15,735.80)	542.22	(1,983.333300)	1	(6.16)	(59.76)	100.00	0.00	0.00	0.00	482.47
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(21,500)	CNY	1.445218	(28,735.46)	(31,072.20)		4.330000	ACT/360					0.00	0.00	1,134.58
CNE000000LN6	(21,500)	7.348370	1.504909	(32,355.54)	(32,355.54)	1,283.35	(2,250.000000)	1	(14.07)	(148.77)	100.00	0.00	0.00	0.00	1,134.58
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(7,415)	CNY	5.617572	(98.48)	(41,654.30)		4.330000	ACT/360					653.77	0.00	343.41
CNE100004ZJ5	(18)	7.348370	5.598876	(95.94)	(41,515.67)	(138.63)	(1,400.000000)	1	(0.03)	(171.73)	100.00	0.00	(171.67)	0.00	343.40
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	(80,700)	CNY	3.200710	0.00	(258,297.28)		0.000000	ACT/360					46,811.22	0.00	50,262.31
CNE1000011K6	0	7.348370	3.241147	0.00	(261,560.57)	3,263.28	(2,250.000000)	1	0.00	187.80	100.00	0.00	187.80	0.00	50,262.31
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.223401	(111.11)	(111.33)		4.330000	ACT/360					(135.61)	0.00	(144.94)
CNE1000051Y3	(91)	7.348370	1.139865	(103.73)	(103.73)	(7.60)	(2,250.000000)	1	(0.06)	(1.73)	100.00	0.00	(1.21)	0.00	(144.94)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(3,300)	CNY	3.282361	(75,296.85)	(10,831.79)		4.330000	ACT/360					(3,879.93)	0.00	(3,986.77)
CNE100002G92	(24,300)	7.348370	3.281395	(78,059.09)	(10,828.60)	(3.19)	(1,766.358000)	1	(27.56)	(103.66)	100.00	0.00	(253.54)	0.00	(3,986.77)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	0	CNY	4.753435	0.00	0.00		0.000000	ACT/360					(630.08)	0.00	(732.27)
CNE000000370	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(102.19)	100.00	0.00	(102.19)	0.00	(732.27)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	0	CNY	1.468353	0.00	0.00		0.000000	ACT/360					411.73	0.00	405.32
CNE000000404	0	7.348370	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	(103,800)	CNY	3.490570	(333,276.18)	(362,321.17)		4.330000	ACT/360					0.00	0.00	20,522.24
CNE1000041Z1	(98,600)	7.348370	3.698812	(365,787.09)	(383,936.68)	21,615.51	(1,608.620600)	1	(104.92)	(1,093.27)	100.00	0.00	0.00	0.00	20,522.24
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
600826.SH	(19,400)	CNY	1.092759	(9,272.11)	(21,199.53)		4.330000	ACT/360					0.00	0.00	(491.51)
CNE000000C17	(8,800)	7.348370	1.067665	(9,272.11)	(20,712.70)	(486.83)	(2,250.000000)	1	(4.68)	(4.68)	100.00	0.00	0.00	0.00	(491.51)
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.315938	(28,034.98)	(29,082.23)		4.330000	ACT/360					0.00	0.00	1,324.07
CNE000000C74	(22,100)	7.348370	1.379273	(30,481.93)	(30,481.93)	1,399.70	(1,381.334800)	1	(7.09)	(75.63)	100.00	0.00	0.00	0.00	1,324.07
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	(277,300)	CNY	1.389424	(1,353,494.33)	(385,287.21)		4.330000	ACT/360					17,004.92	0.00	14,481.80
CNE0000011B7	(982,700)	7.348370	1.374589	(1,371,078.46)	(381,173.53)	(4,113.68)	(10,000000)	1	161.15	1,590.56	100.00	0.00	1,550.22	0.00	14,481.80
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
600284.SH	(161,190)	CNY	0.794734	(126,675.35)	(128,103.18)		4.330000	ACT/360					0.00	0.00	9,419.14
CNE000001GY1	(161,190)	7.348370	0.856242	(138,017.65)	(138,017.65)	9,914.46	(1,816.086600)	1	(47.30)	(495.32)	100.00	0.00	0.00	0.00	9,419.14
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	(84,000)	CNY	2.061682	(153,164.27)	(173,181.26)		4.330000	ACT/360					263.24	0.00	6,560.73
CNE100002TX3	(75,100)	7.348370	2.136876	(161,081.03)	(179,497.56)	6,316.30	(633.022600)	1	(7.56)	(18.81)	100.00	0.00	(0.13)	0.00	6,566.38
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,500)	CNY	0.635515	(51,656.36)	(53,065.51)		4.330000	ACT/360					0.00	0.00	4,616.79
CNE0000002W2	(83,500)	7.348370	0.692368	(57,812.73)	(57,812.73)	4,747.22	(1,336.017900)	1	(12.22)	(130.43)	100.00	0.00	0.00	0.00	4,616.79
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.919932	(10,293.89)	(10,395.23)		4.330000	ACT/360					0.00	0.00	430.48
CNE100000VK0	(11,300)	7.348370	0.962760	(10,879.19)	(10,879.19)	483.96	(2,275.000000)	1	(5.20)	(53.47)	100.00	0.00	0.00	0.00	430.48
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.091399	0.00	0.00		0.000000	ACT/360					134.17	0.00	123.90
CNE000000CL9	0	7.348370	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	0.862776	(919,705.58)	(923,429.55)		4.330000	ACT/360					37.26	0.00	127,461.65
CNE000000B83	(1,070,300)	7.348370	0.981878	(1,050,904.02)	(1,050,904.02)	127,474.47	(488.923600)	1	1.49	(50.08)	100.00	0.00	(0.02)	0.00	127,461.65
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(27,698)	CNY	16.738406	(450,608.00)	(463,620.37)		4.330000	ACT/360					1,205.54	0.00	10,405.77
CNE100005PN5	(27,836)	7.348370	17.103736	(477,063.37)	(473,739.28)	10,118.91	(1,401.257300)	1	(118.01)	(918.68)	100.00	0.00	(146.20)	0.00	10,405.77

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600641.SH	(8,900)	CNY	2.189601	0.00	(19,487.45)		0.000000	ACT/360					0.00	0.00	(198.49)
CNE000008P3	0	7.348370	2.167299	0.00	(19,288.96)	(198.49)	(2,150.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(198.49)
SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.806982	(57,587.72)	(58,828.96)		4.330000	ACT/360					0.00	0.00	4,964.03
CNE000000594	(72,900)	7.348370	0.878091	(64,012.83)	(64,012.83)	5,183.87	(1,759.876500)	1	(20.45)	(219.84)	100.00	0.00	0.00	0.00	4,964.03
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	0	CNY	0.525287	0.00	0.00		0.000000	ACT/360					3,060.49	0.00	3,039.25
CNE100001C06	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	0.508956	(242,727.98)	(248,252.14)		4.330000	ACT/360					0.00	0.00	11,545.56
CNE000000LD7	(487,767)	7.348370	0.533980	(260,458.05)	(260,458.05)	12,205.91	(1,700.817500)	1	(83.35)	(660.35)	100.00	0.00	0.00	0.00	11,545.56
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,900)	CNY	2.140611	(9,726.92)	(10,488.99)		4.330000	ACT/360					357.80	0.00	328.40
CNE100003LR0	(4,900)	7.348370	2.142652	(10,498.99)	(10,498.99)	10.00	(1,700.000000)	1	(3.33)	(39.41)	100.00	0.00	(5.29)	0.00	328.40
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	(14,900)	CNY	4.594216	(64,240.47)	(68,453.82)		4.330000	ACT/360					7,366.30	0.00	5,382.78
CNE100003K95	(14,900)	7.348370	4.465680	(66,538.63)	(66,538.63)	(1,915.19)	(2,250.000000)	1	(32.15)	(68.34)	100.00	0.00	(33.25)	0.00	5,382.78
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(339,337)	CNY	0.899519	(270,402.92)	(305,240.15)		4.330000	ACT/360					0.00	0.00	16,656.76
CNE100000JM1	(308,337)	7.348370	0.948654	(294,185.49)	(321,913.57)	16,673.42	(619.207800)	1	(11.13)	(16.66)	100.00	0.00	0.00	0.00	16,656.76
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.468988	(154,041.62)	(158,081.72)		4.330000	ACT/360					0.00	0.00	7,836.51
CNE100002G84	(15,100)	7.348370	10.998675	(166,079.99)	(166,079.99)	7,998.27	(832.284700)	1	(15.64)	(161.76)	100.00	0.00	0.00	0.00	7,836.51
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	0	CNY	0.461327	(6,758.00)	0.00		4.330000	ACT/360					(252.58)	0.00	(279.71)
CNE100000LD6	(15,200)	7.348370	0.000000	(6,728.10)	0.00	0.00	(2,250.000000)	1	(3.41)	(27.13)	100.00	0.00	(43.78)	0.00	(279.71)
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688559.SH	(19,193)	CNY	4.317964	(30,230.59)	(82,874.69)		4.330000	ACT/360					3,723.85	0.00	6,135.84
CNE100004330	(7,338)	7.348370	4.455852	(34,471.88)	(85,521.17)	2,646.48	(1,957.086300)	1	(12.29)	(234.49)	100.00	0.00	(113.07)	0.00	6,135.66
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300124.ZK	(156,900)	CNY	8.261696	0.00	(1,296,260.12)		4.330000	ACT/360					0.00	0.00	(32,176.91)
CNE100000V46	0	7.348370	8.056617	0.00	(1,264,083.21)	(32,176.91)	(1,475.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(32,176.91)
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	(129,100)	CNY	1.085955	(56,516.59)	(140,196.81)		4.330000	ACT/360					1,812.44	0.00	(3,498.13)
CNE100000BR7	(53,600)	7.348370	1.046013	(56,516.59)	(135,040.32)	(5,156.49)	(1,618.143600)	1	(18.61)	(154.08)	100.00	0.00	(135.48)	0.00	(3,498.13)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	(27,600)	CNY	11.010605	(189,073.60)	(303,892.70)		4.330000	ACT/360					0.00	0.00	12,643.44
CNE100005K10	(17,400)	7.348370	11.502804	(204,159.59)	(317,477.39)	13,584.69	(2,248.275800)	1	(93.52)	(941.25)	100.00	0.00	0.00	0.00	12,643.44
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	0	CNY	7.256031	0.00	0.00		0.000000	ACT/360					(355.30)	0.00	(408.79)
CNE100006202	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	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	9.090451	(113,617.00)	0.00		4.330000	ACT/360					4,410.50	0.00	4,300.16
CNE100002JV8	(12,400)	7.348370	0.000000	(121,918.84)	0.00	0.00	(1,425.000000)	1	(30.31)	(110.34)	100.00	0.00	(140.36)	0.00	4,300.16
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	(136,200)	CNY	2.146054	(158,916.63)	(292,292.58)		4.330000	ACT/360					1,374.85	0.00	6,969.44
CNE000008N8	(75,700)	7.348370	2.191943	(169,763.71)	(298,542.61)	6,250.04	(1,876.420000)	1	(62.41)	(655.45)	100.00	0.00	(71.62)	0.00	6,969.44
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(291,900)	CNY	0.635515	(181,374.69)	(185,506.85)		4.330000	ACT/360					0.00	0.00	835.81
CNE000000FS7	(291,900)	7.348370	0.639397	(186,639.90)	(186,639.90)	1,133.04	(1,105.275700)	1	(33.24)	(297.23)	100.00	0.00	0.00	0.00	837.85
SHIJIAZHUANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	(2,100)	CNY	2.732579	0.00	(5,738.42)		0.000000	ACT/360					0.00	0.00	43.02
CNE0000013X7	0	7.348370	2.753065	0.00	(5,781.44)	43.02	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	43.02
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	5.626985	(22,165.18)	(22,507.94)		4.330000	ACT/360					0.00	0.00	3,095.79
TW0003376000	(4,000)	33.055000	6.402439	(25,609.76)	(25,609.76)	3,101.81	(525.000000)	1	(0.15)	(6.02)	100.00	0.00	0.00	0.00	3,095.79
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.762074	(7,481.52)	0.00		4.330000	ACT/360					171.08	0.00	168.35
CNE000001DW2	(10,300)	7.348370	0.000000	(7,481.52)	0.00	0.00	(1,750.000000)	1	(2.74)	(2.74)	100.00	0.00	(5.21)	0.00	168.35
SIAM CEMENT PCL NVDR CMN															
SCC_n.BK	0	THB	4.549708	0.00	0.00		0.000000	ACT/360					7,119.53	0.00	7,201.77
TH0003010R12	0	34.727500	0.000000	0.00	0.00	0.00	0.000000	1	0.00	82.24	100.00	0.00	82.24	0.00	7,201.77
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300024.ZK	(6,800)	CNY	2.667258	0.00	(18,137.36)		0.000000	ACT/360					0.00	0.00	65.13
CNE100000GH7	0	7.348370	2.676835	0.00	(18,202.48)	65.13	(1,850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	65.13
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	(3,700)	CNY	0.668175	0.00	(2,472.25)		0.000000	ACT/360					0.00	0.00	23.15
CNE100000M21	0	7.348370	0.674432	0.00	(2,495.40)	23.15	(1,650.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	23.15
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(174,000)	CNY	0.665454	(78,133.46)	(115,788.94)		4.330000	ACT/360					0.00	0.00	5,436.25
CNE100000F38	(118,000)	7.348370	0.697741	(84,277.61)	(121,406.96)	5,618.02	(1,266.165200)	1	(17.34)	(181.76)	100.00	0.00	0.00	0.00	5,436.25

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	(8,800)	CNY	1.590829	(13,460.51)	(13,999.30)		4.330000	ACT/360					144.53	0.00	679.20
CNE100003LC2	(8,800)	7.348370	1.657858	(14,589.15)	(14,589.15)	589.86	(1,775.000000)	1	(4.88)	(55.18)	100.00	0.00	(3.89)	0.00	679.20
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
603077.SH	(2,096,867)	CNY	0.265365	(504,548.04)	(556,435.05)		4.330000	ACT/360					0.00	0.00	22,179.00
CNE100001JM9	(1,973,867)	7.348370	0.276870	(548,172.29)	(580,559.49)	24,124.43	(1,820.892900)	1	(189.27)	(1,945.43)	100.00	0.00	0.00	0.00	22,179.00
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.974366	(116,767.02)	(118,190.56)		4.330000	ACT/360					0.00	0.00	2,053.94
CNE000001DQ4	(121,300)	7.348370	0.994169	(120,592.70)	(120,592.70)	2,402.13	(1,490.169000)	1	(33.83)	(348.19)	100.00	0.00	0.00	0.00	2,053.94
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600702.SH	(2,200)	CNY	8.012661	(16,012.29)	(17,627.85)		4.330000	ACT/360					0.00	0.00	(566.83)
CNE000000K90	(2,100)	7.348370	7.762976	(16,277.77)	(17,078.55)	(549.31)	(2,250.000000)	1	(8.05)	(17.52)	100.00	0.00	0.00	0.00	(566.83)
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(23,600)	CNY	5.937371	(142,822.22)	(140,121.96)		4.330000	ACT/360					0.00	0.00	1,145.54
CNE100003SY1	(23,600)	7.348370	6.003686	(141,687.00)	(141,687.00)	1,565.04	(1,771.610100)	1	(53.24)	(419.50)	100.00	0.00	0.00	0.00	1,145.54
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(80,061)	CNY	4.636402	(353,722.94)	(371,195.01)		4.330000	ACT/360					56.81	0.00	21,676.41
CNE100003ZL3	(77,061)	7.348370	4.922752	(380,184.03)	(394,120.45)	22,925.44	(1,773.208800)	1	(128.50)	(1,305.85)	100.00	0.00	(5.72)	0.00	21,676.41
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	5.143998	(198,691.94)	(212,951.23)		4.330000	ACT/360					0.00	0.00	(12,968.94)
CNE100001VW3	(41,398)	7.348370	4.847939	(200,694.98)	(200,694.98)	(12,256.25)	(1,713.527200)	1	(70.43)	(712.69)	100.00	0.00	0.00	0.00	(12,968.94)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(5,500)	CNY	12.442215	(8,279.30)	(68,432.18)		4.330000	ACT/360					0.00	0.00	(3,185.68)
CNE100005ZD5	(700)	7.348370	11.866521	(8,369.18)	(65,265.87)	(3,166.32)	(1,325.000000)	1	(2.04)	(19.36)	100.00	0.00	0.00	0.00	(3,185.68)
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.760702	(20,329.15)	(21,128.42)		4.330000	ACT/360					0.00	0.00	1,239.09
TW0001785004	(12,000)	33.055000	1.864006	(22,368.07)	(22,368.07)	1,239.65	(450.000000)	1	0.15	(0.56)	100.00	0.00	0.00	0.00	1,239.09
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	4.265618	(43,635.81)	(42,656.18)		4.330000	ACT/360					0.00	0.00	8,414.75
TW0002359007	(10,000)	33.055000	5.121951	(51,219.51)	(51,219.51)	8,563.33	(1,297.500000)	1	(9.57)	(148.58)	100.00	0.00	0.00	0.00	8,414.75
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.495285	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	34.727500	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	1.072637	0.00	0.00		0.000000	ACT/360					3,606.97	0.00	3,327.24
TH5456010R17	0	34.727500	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300143.ZK	0	CNY	1.162162	0.00	0.00		0.000000	ACT/360					1,253.90	0.00	1,163.50
CNE100000XF6	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	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	11.417498	(658.99)	(685.05)		4.330000	ACT/360					0.00	0.00	47.48
CNE100003RN6	(60)	7.348370	12.265967	(735.96)	(735.96)	50.91	(2,250.000000)	1	(0.32)	(3.43)	100.00	0.00	0.00	0.00	47.48
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(22,760)	CNY	1.892937	(43,416.63)	(43,083.24)		4.330000	ACT/360					(3,994.85)	0.00	(2,954.93)
CNE100002R73	(22,760)	7.348370	1.943233	(44,227.98)	(44,227.98)	1,144.74	(1,239.015800)	1	(9.62)	(104.82)	100.00	0.00	(67.88)	0.00	(2,954.93)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.042630	0.00	0.00		0.000000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	0	7.348370	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	0.741661	(2,708.98)	0.00		4.330000	ACT/360					(1,895.02)	0.00	(1,947.24)
CNE100000VF0	(3,300)	7.348370	0.000000	(2,708.98)	0.00	0.00	(2,250.000000)	1	(1.37)	(52.23)	100.00	0.00	(52.23)	0.00	(1,947.24)
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300751.ZK	(3,400)	CNY	13.743184	0.00	(46,726.83)		4.324213	ACT/360					0.00	0.00	(975.76)
CNE100003FS0	0	7.348370	13.456194	0.00	(45,751.06)	(975.76)	(850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(975.76)
SUZHOU NOVONSEN MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(66)	CNY	17.293631	(1,043.64)	(1,141.38)		4.330000	ACT/360					0.00	0.00	29.95
CNE100005972	(66)	7.348370	17.793983	(1,174.40)	(1,174.40)	33.02	(1,475.000000)	1	(0.29)	(3.07)	100.00	0.00	0.00	0.00	29.95
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(28,255)	CNY	3.140833	(83,825.52)	(88,744.22)		4.330000	ACT/360					0.00	0.00	3,678.77
CNE100004N83	(28,255)	7.348370	3.284795	(92,811.89)	(92,811.89)	4,067.66	(2,103.725000)	1	(37.82)	(388.89)	100.00	0.00	0.00	0.00	3,678.77
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	6.636846	(8,445.31)	(8,627.90)		4.330000	ACT/360					16.90	0.00	(829.77)
CNE100006BK9	(1,300)	7.348370	6.008713	(7,811.33)	(7,811.33)	(816.57)	(1,750.000000)	1	(3.17)	(30.10)	100.00	0.00	(1.66)	0.00	(829.77)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(103,565)	CNY	8.588299	(659,620.60)	(889,447.20)		4.330000	ACT/360					4,709.91	0.00	(5,378.04)
CNE100003RP1	(81,908)	7.348370	8.515242	(696,128.13)	(881,880.99)	(7,566.21)	(1,695.436300)	1	(226.92)	(2,521.74)	100.00	0.00	(424.60)	0.00	(5,378.04)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.612603	0.00	0.00		0.000000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	0	7.348370	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	0.931780	(357,360.80)	(361,530.78)		4.330000	ACT/360					0.00	0.00	13,848.20
TW0001101004	(388,000)	33.055000	0.966463	(374,987.64)	(374,987.64)	13,456.86	(146.005100)	1	30.61	391.34	100.00	0.00	0.00	0.00	13,848.20

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.297837	(82,379.59)	(80,465.89)		4.330000	ACT/360					0.00	0.00	10,124.21
TW0002371002	(62,000)	33.055000	1.460366	(90,542.69)	(90,542.69)	10,076.80	(300.000000)	1	4.03	47.40	100.00	0.00	0.00	0.00	10,124.21
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(195,100)	CNY	1.671119	(317,524.86)	(326,035.30)		4.330000	ACT/360					0.00	0.00	12,279.56
CNE000000RB8	(195,100)	7.348370	1.739795	(339,434.00)	(339,434.00)	13,398.71	(1,687.916400)	1	(108.05)	(1,119.15)	100.00	0.00	0.00	0.00	12,279.56
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(20)	CNY	0.661371	(190,291.64)	(13.23)		4.330000	ACT/360					15,102.40	0.00	14,945.37
CNE000001GL8	(293,410)	7.348370	0.686905	(201,544.80)	(13.74)	0.51	(624.990600)	1	(8.79)	(157.54)	100.00	0.00	(157.54)	0.00	14,945.37
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	0	CNY	1.386702	0.00	0.00		0.000000	ACT/360					6,969.52	0.00	6,891.97
CNE000000TM1	0	7.348370	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	0.770283	(298,413.26)	(313,582.18)		4.330000	ACT/360					0.00	0.00	24,686.10
TH0796010R11	(407,100)	34.727500	0.832451	(338,890.91)	(338,890.91)	25,308.74	(1,024.459500)	1	(44.16)	(622.64)	100.00	0.00	0.00	0.00	24,686.10
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(14,500)	CNY	4.650011	(65,059.11)	(67,425.16)		4.330000	ACT/360					1,216.67	0.00	2,867.60
CNE100003LT6	(14,500)	7.348370	4.770375	(69,170.43)	(69,170.43)	1,745.27	(1,725.000000)	1	(22.85)	(94.34)	100.00	0.00	(46.66)	0.00	2,867.60
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	(28,900)	CNY	0.341572	(44,050.09)	(9,871.44)		4.330000	ACT/360					3,331.47	0.00	3,832.44
CNE000000ZV9	(131,700)	7.348370	0.359157	(47,300.98)	(10,379.64)	508.20	(413.610400)	1	0.63	(7.23)	100.00	0.00	(4.23)	0.00	3,832.44
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.833281	(45,341.50)	(47,599.13)		4.330000	ACT/360					0.00	0.00	1,397.95
CNE000000S27	(16,800)	7.348370	2.926537	(49,165.82)	(49,165.82)	1,566.69	(1,781.398800)	1	(16.52)	(168.74)	100.00	0.00	0.00	0.00	1,397.95
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.053295	(34,724.29)	(36,549.33)		4.330000	ACT/360					0.00	0.00	1,510.56
CNE000000H87	(34,700)	7.348370	1.100687	(38,193.84)	(38,193.84)	1,644.51	(1,786.239100)	1	(12.64)	(133.94)	100.00	0.00	0.00	0.00	1,510.56
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(574,600)	CNY	1.624850	(921,879.05)	(933,638.89)		4.330000	ACT/360					0.00	0.00	(793.97)
CNE1000012X7	(574,600)	7.348370	1.628173	(935,548.13)	(935,548.13)	1,909.24	(1,719.461300)	1	(327.79)	(2,703.22)	100.00	0.00	0.00	0.00	(793.97)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	3.131307	0.00	0.00		0.000000	ACT/360					978.36	0.00	974.12
CNE1000041X6	0	7.348370	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	0.370150	(225,167.17)	(233,077.98)		4.330000	ACT/360					0.00	0.00	(628.92)
CNE000000J9	(629,685)	7.348370	0.369543	(232,695.39)	(232,695.39)	(382.59)	(1,036.517000)	1	(36.84)	(246.34)	100.00	0.00	0.00	0.00	(628.92)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(26,000)	TWD	4.189986	(109,919.97)	(108,939.65)		4.330000	ACT/360					0.00	0.00	8,420.00
TW0003037008	(26,000)	33.055000	4.510651	(117,276.93)	(117,276.93)	8,337.28	(150.000000)	1	9.53	82.72	100.00	0.00	0.00	0.00	8,420.00
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.259448	(209.98)	(221.49)		4.330000	ACT/360					0.00	0.00	14.94
CNE1000059G3	(52)	7.348370	4.569353	(237.61)	(237.61)	16.12	(2,350.000000)	1	(0.11)	(1.18)	100.00	0.00	0.00	0.00	14.94
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	0	CNY	2.366511	0.00	0.00		0.000000	ACT/360					123.45	0.00	122.85
CNE100003JR4	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.59)	100.00	0.00	(0.59)	0.00	122.85
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
002439.ZK	(466,400)	CNY	1.975948	(848,168.23)	(921,582.34)		4.330000	ACT/360					0.00	0.00	70,464.61
CNE100000QJ2	(447,500)	7.348370	2.130994	(957,720.30)	(993,895.71)	72,313.37	(1,281.357500)	1	(186.70)	(1,848.77)	100.00	0.00	0.00	0.00	70,464.61
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(39,166)	CNY	7.124029	(227,231.86)	(279,019.71)		4.330000	ACT/360					0.00	0.00	(809.73)
CNE100004413	(34,466)	7.348370	7.123396	(245,578.08)	(278,994.94)	(24.77)	(1,767.362700)	1	(82.02)	(784.96)	100.00	0.00	0.00	0.00	(809.73)
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	0	CNY	3.029243	0.00	0.00		0.000000	ACT/360					(1,093.32)	0.00	(1,113.34)
CNE000000BW8	0	7.348370	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	0.691272	(125,277.14)	(130,650.43)		4.330000	ACT/360					0.00	0.00	5,948.40
TW0001605004	(189,000)	33.055000	0.722561	(136,564.03)	(136,564.03)	5,913.60	(375.000000)	1	3.38	34.80	100.00	0.00	0.00	0.00	5,948.40
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002739.ZK	(72,303)	CNY	1.505096	(104,204.96)	(108,822.93)		4.330000	ACT/360					0.00	0.00	8,691.88
CNE100001WW1	(72,303)	7.348370	1.631433	(117,957.51)	(117,957.51)	9,134.57	(2,173.527000)	1	(48.73)	(442.69)	100.00	0.00	0.00	0.00	8,691.88
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	0	CNY	9.142164	(121,857.01)	0.00		4.330000	ACT/360					26,462.09	0.00	26,376.83
CNE0000016J9	(13,600)	7.348370	0.000000	(132,513.97)	0.00	0.00	(525.000000)	1	(1.83)	(85.26)	100.00	0.00	(85.26)	0.00	26,376.83
WEICHAH POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000338.ZK	(259,000)	CNY	1.977309	(496,529.42)	(512,123.10)		4.330000	ACT/360					0.00	0.00	(5,523.81)
CNE1000000D4	(259,000)	7.348370	1.956231	(506,663.86)	(506,663.86)	(5,459.24)	(775.000000)	1	(45.95)	(64.58)	100.00	0.00	0.00	0.00	(5,523.81)
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	0	THB	0.152617	(11,340.02)	0.00		4.330000	ACT/360					1,205.75	0.00	1,110.80
TH3871010R19	(76,600)	34.727500	0.000000	(12,202.08)	0.00	0.00	(2,028.296300)	1	(4.92)	(94.95)	100.00	0.00	(94.97)	0.00	1,110.78
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	0	CNY	5.368538	0.00	0.00		0.000000	ACT/360					411.50	0.00	404.25
CNE1000047Z8	0	7.348370	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

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WISTRON NEWEB CORPORATION CMN															
6285.TW	(40,000)	TWD	3.963092	(148,573.16)	(158,523.67)		4.330000	ACT/360					0.00	0.00	9,201.49
TW0006285000	(40,000)	33.055000	4.192073	(167,682.92)	(167,682.92)	9,159.25	(378.750000)	1	4.54	42.24	100.00	0.00	0.00	0.00	9,201.49
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	70.488580	(146,459.31)	(140,977.16)		4.330000	ACT/360					0.00	0.00	18,898.22
TW0006669005	(2,000)	33.055000	79.878049	(159,756.10)	(159,756.10)	18,778.94	(225.000000)	1	10.06	119.28	100.00	0.00	0.00	0.00	18,898.22
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.105582	(22,554.73)	(23,161.40)		4.330000	ACT/360					0.00	0.00	998.14
TW0003702007	(11,000)	33.055000	2.194481	(24,139.30)	(24,139.30)	977.90	(100.000000)	1	2.28	20.24	100.00	0.00	0.00	0.00	998.14
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.312661	(23,357.99)	(23,188.63)		4.330000	ACT/360					0.00	0.00	317.48
TW0003036000	(7,000)	33.055000	3.359368	(23,515.58)	(23,515.58)	326.95	(539.285700)	1	(0.67)	(9.47)	100.00	0.00	0.00	0.00	317.48
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(8,772)	CNY	2.712166	(23,054.55)	(23,791.12)		4.330000	ACT/360					0.00	0.00	3,624.53
CNE100003F35	(8,772)	7.348370	3.136821	(27,516.19)	(27,516.19)	3,725.07	(1,967.020000)	1	(9.29)	(100.54)	100.00	0.00	0.00	0.00	3,624.53
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	0	CNY	1.181214	(13,552.15)	0.00		4.330000	ACT/360					3,042.88	0.00	2,980.00
CNE000000024	(12,200)	7.348370	0.000000	(17,426.91)	0.00	0.00	(1,950.000000)	1	(5.24)	(62.88)	100.00	0.00	(68.20)	0.00	2,980.00
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	(62,300)	CNY	1.204349	(25,832.74)	(75,030.93)		4.330000	ACT/360					8.70	0.00	(22.96)
CNE000000V71	(22,300)	7.348370	1.204171	(26,822.29)	(75,019.83)	(11.10)	(1,750.000000)	1	(9.33)	(20.57)	100.00	0.00	(1.42)	0.00	(22.96)
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(36,600)	CNY	0.952592	(33,938.41)	(34,864.87)		4.330000	ACT/360					362.24	0.00	2,592.27
CNE100000RK8	(36,600)	7.348370	1.014653	(37,136.30)	(37,136.30)	2,271.43	(871.243100)	1	(3.75)	(41.39)	100.00	0.00	(1.55)	0.00	2,592.27
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(8,900)	CNY	8.107921	(69,652.54)	(72,160.49)		4.330000	ACT/360					7,074.27	0.00	12,750.79
CNE100002DN8	(8,900)	7.348370	8.780914	(78,150.13)	(78,150.13)	5,989.64	(1,725.000000)	1	(23.98)	(313.12)	100.00	0.00	(66.15)	0.00	12,750.79
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(83,800)	CNY	1.212514	(121,287.03)	(101,608.66)		4.330000	ACT/360					863.98	0.00	1,333.95
CNE000001FD7	(101,600)	7.348370	1.222697	(124,363.48)	(102,462.00)	853.34	(1,610.605300)	1	(39.30)	(383.37)	100.00	0.00	(106.68)	0.00	1,333.95
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(62,600)	CNY	2.626433	(155,162.68)	(164,414.69)		4.330000	ACT/360					4,464.93	0.00	10,698.58
CNE100001ZF9	(62,600)	7.348370	2.733964	(171,146.15)	(171,146.15)	6,731.45	(1,475.000000)	1	(42.99)	(497.80)	100.00	0.00	(47.32)	0.00	10,698.58
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603185.SH	(9,900)	CNY	2.159663	(13,192.93)	(21,380.66)		4.330000	ACT/360					0.00	0.00	(1,164.70)
CNE100003JF9	(6,400)	7.348370	2.042532	(13,192.93)	(20,221.06)	(1,159.60)	(1,825.000000)	1	(5.10)	(5.10)	100.00	0.00	0.00	0.00	(1,164.70)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(1,113,700)	CNY	1.013830	(1,105,394.03)	(1,129,102.78)		4.330000	ACT/360					27,773.26	0.00	61,840.65
CNE000000FH0	(1,113,700)	7.348370	1.044635	(1,163,410.29)	(1,163,410.29)	34,307.51	(525.000000)	1	(21.27)	(240.11)	100.00	0.00	(53.05)	0.00	61,840.65
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	5.307299	(65,435.93)	(66,638.45)		4.330000	ACT/360					0.00	0.00	2,588.65
CNE100003N19	(12,556)	7.348370	5.526644	(69,392.55)	(69,392.55)	2,754.10	(1,469.289500)	1	(18.36)	(165.44)	100.00	0.00	0.00	0.00	2,588.65
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	3.044213	(141,087.88)	(144,904.52)		4.330000	ACT/360					0.00	0.00	16,595.46
CNE100003QF4	(47,600)	7.348370	3.404482	(162,053.34)	(162,053.34)	17,148.83	(1,821.848700)	1	(51.91)	(553.36)	100.00	0.00	0.00	0.00	16,595.46
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(13,070)	CNY	4.135611	(61,571.96)	(54,052.44)		4.330000	ACT/360					225.55	0.00	(2,558.12)
CNE100000K31	(16,070)	7.348370	3.934243	(63,268.65)	(51,420.56)	(2,631.87)	(1,316.723700)	1	(14.91)	(151.80)	100.00	0.00	(31.13)	0.00	(2,558.12)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	(6,700)	CNY	1.023356	(24,052.69)	(6,856.49)		4.330000	ACT/360					325.15	0.00	81.70
CNE000000YL3	(25,200)	7.348370	0.000000	(24,925.02)	(6,670.51)	(185.97)	(1,750.000000)	1	(8.69)	(57.47)	100.00	0.00	(57.47)	0.00	81.70
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(105,764)	CNY	0.674980	(69,600.01)	(71,388.54)		4.330000	ACT/360					0.00	0.00	2,311.52
CNE000000016	(105,764)	7.348370	0.697374	(73,757.06)	(73,757.06)	2,368.51	(1,125.274100)	1	(12.88)	(56.99)	100.00	0.00	0.00	0.00	2,311.52
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(115,600)	CNY	2.879550	(301,986.42)	(332,876.00)		4.330000	ACT/360					0.00	0.00	(7,113.11)
CNE1000031H0	(115,500)	7.348370	2.822764	(326,035.74)	(326,311.46)	(6,564.53)	(1,117.034600)	1	(54.49)	(548.57)	100.00	0.00	0.00	0.00	(7,113.11)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	(6,300)	CNY	1.084594	(7,344.14)	(6,832.94)		4.330000	ACT/360					(40.46)	0.00	538.08
CNE000000800	(6,500)	7.348370	1.203031	(7,819.70)	(7,579.10)	746.15	(125.000000)	1	0.69	(167.61)	100.00	0.00	(168.90)	0.00	538.08
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(277,452)	CNY	1.611242	(426,654.86)	(447,042.23)		4.330000	ACT/360					(1,199.90)	0.00	(22,385.54)
CNE100002RH0	(277,452)	7.348370	1.537432	(426,563.65)	(426,563.65)	(20,478.58)	(1,007.342100)	1	(68.08)	(707.06)	100.00	0.00	(50.97)	0.00	(22,385.54)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600581.SH	(82,100)	CNY	0.396006	(31,590.44)	(32,512.11)		4.330000	ACT/360					0.00	0.00	1,343.43
CNE000001C65	(82,100)	7.348370	0.413582	(33,955.10)	(33,955.10)	1,442.99	(1,761.693000)	1	(11.38)	(99.56)	100.00	0.00	0.00	0.00	1,343.43
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600509.SH	(19,700)	CNY	0.815147	0.00	(16,058.39)		4.330000	ACT/360					0.00	0.00	(259.25)
CNE0000019W6	0	7.348370	0.801987	0.00	(15,799.14)	(259.25)	(1,525.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(259.25)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(43,609)	CNY	0.491265	(22,130.25)	(21,423.59)		4.330000	ACT/360					84.05	0.00	1,441.53
CNE000000QG9	(46,109)	7.348370	0.524397	(24,179.42)	(22,868.43)	1,444.84	(1,825.000000)	1	(8.31)	(87.35)	100.00	0.00	(7.05)	0.00	1,441.53

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YAGEO CORP CMN															
2327.TW	(8,000)	TWD	15.822115	(124,656.50)	(126,576.92)		4.330000	ACT/360					0.00	0.00	11,759.68
TW0002327004	(8,000)	33.055000	17.285650	(138,285.20)	(138,285.20)	11,708.28	(250.000000)	1	7.98	51.40	100.00	0.00	0.00	0.00	11,759.68
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(41,900)	CNY	2.293026	(69,999.52)	(96,077.77)		4.330000	ACT/360					127.11	0.00	220.57
CNE100002265	(32,400)	7.348370	2.300766	(74,731.44)	(96,402.11)	324.34	(1,604.706700)	1	(22.21)	(230.89)	100.00	0.00	(2.80)	0.00	220.57
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(51,035)	CNY	5.092286	(254,197.52)	(259,884.80)		4.330000	ACT/360					0.00	0.00	(3,076.99)
CNE100000L55	(50,735)	7.348370	5.045450	(255,989.55)	(257,494.52)	(2,390.28)	(1,408.682300)	1	(68.68)	(686.71)	100.00	0.00	0.00	0.00	(3,076.99)
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605198.SH	0	CNY	4.019939	(22,099.70)	0.00		4.330000	ACT/360					(1,059.18)	0.00	(1,071.60)
CNE1000044H3	(6,000)	7.348370	0.000000	(22,528.62)	0.00	0.00	(2,250.000000)	1	(11.10)	(12.42)	100.00	0.00	(27.21)	0.00	(1,071.60)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002254.ZK	(300,785)	CNY	1.230205	(350,363.57)	(370,027.15)		4.330000	ACT/360					10,916.01	0.00	13,747.04
CNE100000C56	(300,685)	7.348370	1.243587	(373,929.48)	(374,052.42)	4,025.27	(1,873.235600)	1	(137.33)	(1,194.25)	100.00	0.00	(164.56)	0.00	13,747.04
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601933.SH	0	CNY	0.772961	0.00	0.00		0.000000	ACT/360					369.10	0.00	348.42
CNE100000XX9	0	7.348370	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	1.373094	(217,175.70)	(225,873.90)		4.330000	ACT/360					0.00	0.00	13,203.43
CNE0000017Y6	(164,500)	7.348370	1.457350	(239,734.15)	(239,734.15)	13,860.25	(1,525.000000)	1	(63.16)	(656.82)	100.00	0.00	0.00	0.00	13,203.43
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002489.ZK	(116,500)	CNY	0.447718	(53,626.63)	(52,159.19)		4.330000	ACT/360					437.77	0.00	(351.52)
CNE100000VP9	(132,800)	7.348370	0.442306	(58,758.69)	(51,528.70)	(630.49)	(1,405.572200)	1	(13.87)	(158.81)	100.00	0.00	(37.77)	0.00	(351.52)
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600177.SH	(150,200)	CNY	1.106368	(184,697.90)	(166,176.44)		4.330000	ACT/360					1,788.11	0.00	17,351.89
CNE000000XR2	(167,500)	7.348370	1.214585	(203,457.03)	(182,430.63)	16,254.19	(1,747.134300)	1	(65.17)	(690.40)	100.00	0.00	(106.07)	0.00	17,351.89
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000538.ZK	(39,000)	CNY	7.824865	(300,234.56)	(305,169.72)		4.330000	ACT/360					0.00	0.00	13,811.51
CNE0000008X7	(39,000)	7.348370	8.186871	(319,287.97)	(319,287.97)	14,118.25	(809.487100)	1	(29.11)	(306.74)	100.00	0.00	0.00	0.00	13,811.51
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
000878.ZK	(3,700)	CNY	1.709223	(6,097.20)	(6,324.12)		4.330000	ACT/360					0.00	0.00	(175.77)
CNE000000W13	(3,700)	7.348370	1.664687	(6,159.34)	(6,159.34)	(164.78)	(1,075.000000)	1	(1.08)	(10.99)	100.00	0.00	0.00	0.00	(175.77)
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
000948.ZK	(16,200)	CNY	2.174632	(33,479.94)	(35,229.04)		4.330000	ACT/360					0.00	0.00	1,194.59
CNE0000010M6	(16,200)	7.348370	2.253462	(36,506.08)	(36,506.08)	1,277.05	(1,506.327100)	1	(9.62)	(82.46)	100.00	0.00	0.00	0.00	1,194.68

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002059.ZK	(276,651)	CNY	0.709001	(296,356.51)	(196,145.77)		4.330000	ACT/360					6,743.37	0.00	8,703.27
CNE000001NB5	(446,651)	7.348370	0.720143	(324,359.59)	(199,228.20)	3,082.43	(1,902.238500)	1	(117.58)	(1,122.53)	100.00	0.00	(574.33)	0.00	8,703.27
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
601877.SH	(50,500)	CNY	2.880911	(144,671.19)	(145,486.01)		4.330000	ACT/360					0.00	0.00	16,107.82
CNE100000KD8	(50,500)	7.348370	3.196908	(161,443.85)	(161,443.85)	15,957.85	(105.544500)	1	15.18	149.97	100.00	0.00	0.00	0.00	16,107.82
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300401.ZK	0	CNY	1.917432	(37,370.28)	0.00		4.330000	ACT/360					575.85	0.00	378.70
CNE100001XX7	(19,087)	7.348370	0.000000	(38,212.06)	0.00	0.00	(2,040.040300)	1	(16.58)	(197.15)	100.00	0.00	(213.71)	0.00	378.36
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002203.ZK	(21,800)	CNY	1.473796	(31,413.97)	(32,128.76)		4.330000	ACT/360					(1.05)	0.00	(187.04)
CNE1000008X5	(21,900)	7.348370	1.468038	(32,150.03)	(32,003.23)	(125.53)	(1,100.000000)	1	(5.73)	(60.46)	100.00	0.00	(0.41)	0.00	(187.04)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(134,900)	CNY	0.332046	(43,469.64)	(44,793.06)		4.330000	ACT/360					0.00	0.00	2,368.14
CNE000001G79	(134,900)	7.348370	0.350963	(47,344.91)	(47,344.91)	2,551.85	(1,903.650800)	1	(17.29)	(183.71)	100.00	0.00	0.00	0.00	2,368.14
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(55,061)	CNY	4.007692	(208,644.63)	(220,667.50)		4.330000	ACT/360					2,516.90	0.00	1,187.01
CNE100001VW3	(55,061)	7.348370	3.995794	(220,012.41)	(220,012.41)	(655.09)	(1,502.252500)	1	(60.60)	(674.80)	100.00	0.00	(50.69)	0.00	1,187.01
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(14,900)	CNY	2.366511	(28,531.37)	(35,261.02)		4.330000	ACT/360					603.71	0.00	(1,056.89)
CNE000001JL2	(13,400)	7.348370	2.263236	(30,193.78)	(33,722.21)	(1,538.80)	(1,876.679100)	1	(11.24)	(121.80)	100.00	0.00	(8.36)	0.00	(1,056.89)
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	(15,900)	CNY	3.411641	(65,053.00)	(54,245.09)		4.330000	ACT/360					(360.52)	0.00	(2,801.51)
CNE000000WQ6	(19,100)	7.348370	3.267318	(62,490.73)	(51,950.36)	(2,294.73)	(1,349.738200)	1	(16.87)	(146.26)	100.00	0.00	(40.98)	0.00	(2,801.51)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.363790	0.00	0.00		0.000000	ACT/360					(145.85)	0.00	(157.48)
CNE100003K12	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(11.63)	100.00	0.00	(11.63)	0.00	(157.48)
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300068.ZK	(7,800)	CNY	2.205931	(16,756.29)	(17,206.26)		4.330000	ACT/360					0.00	0.00	241.37
CNE100000NC4	(7,800)	7.348370	2.242678	(17,492.89)	(17,492.89)	286.62	(1,978.846100)	1	(7.11)	(45.26)	100.00	0.00	0.00	0.00	241.37
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(36,275)	CNY	3.962784	(81,335.11)	(143,749.97)		4.330000	ACT/360					1,433.77	0.00	224.24
CNE100003RM8	(21,526)	7.348370	3.931485	(84,912.78)	(142,614.62)	(1,135.36)	(890.969000)	1	(9.92)	(74.17)	100.00	0.00	(29.13)	0.00	224.24
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002050.ZK	(118,900)	CNY	3.976392	(200,424.07)	(472,793.01)		4.330000	ACT/360					0.00	0.00	(42,693.10)
CNE000001M22	(55,300)	7.348370	3.617532	(200,424.07)	(430,124.52)	(42,668.49)	(875.000000)	1	(24.61)	(24.61)	100.00	0.00	0.00	0.00	(42,693.10)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(489,400)	CNY	2.742105	(1,254,965.48)	(1,341,986.05)		4.330000	ACT/360					0.00	0.00	(86,715.66)
CNE100001B07	(489,400)	7.348370	2.563134	(1,254,397.56)	(1,254,397.56)	(87,588.49)	(149.749600)	1	98.67	872.83	100.00	0.00	0.00	0.00	(86,715.66)
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	0	CNY	0.359263	0.00	0.00		0.000000	ACT/360					(697.69)	0.00	(757.65)
CNE0000010Q7	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	1.057377	0.00	0.00		0.000000	ACT/360					(67.50)	0.00	(80.87)
CNE000001DJ9	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.37)	100.00	0.00	(13.37)	0.00	(80.87)
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	(25,000)	CNY	2.169189	(53,740.05)	(54,229.71)		4.330000	ACT/360					0.00	0.00	2,511.33
CNE1000034X1	(25,000)	7.348370	2.275117	(56,877.93)	(56,877.93)	2,648.21	(1,341.800000)	1	(13.19)	(136.88)	100.00	0.00	0.00	0.00	2,511.33
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	0	CNY	7.507787	0.00	0.00		0.000000	ACT/360					(129.52)	0.00	(155.05)
CNE1000049C3	0	7.348370	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(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	0.725331	(781,656.26)	(803,449.06)		4.330000	ACT/360					18.72	0.00	52,899.19
CNE100001SP3	(1,107,700)	7.348370	0.772939	(856,184.53)	(856,184.53)	52,735.47	(393.107300)	1	17.63	145.00	100.00	0.00	0.02	0.00	52,899.19
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
600121.SH	(24,303)	CNY	0.525287	0.00	(12,766.04)		0.000000	ACT/360					(36.01)	0.00	(53.38)
CNE000000TS8	0	7.348370	0.524572	0.00	(12,748.67)	(17.37)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(53.38)
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(22,300)	CNY	2.912210	(63,702.58)	(64,942.29)		4.330000	ACT/360					0.00	0.00	(795.49)
CNE000000F14	(22,300)	7.348370	2.885548	(64,347.72)	(64,347.72)	(594.57)	(1,577.242100)	1	(20.17)	(200.91)	100.00	0.00	0.00	0.00	(795.49)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	0	CNY	15.042792	(142,434.42)	0.00		4.330000	ACT/360					44,069.02	0.00	43,510.55
CNE100001CY9	(9,260)	7.348370	0.000000	(157,429.36)	0.00	0.00	(1,053.131700)	1	(22.73)	(558.47)	100.00	0.00	(558.47)	0.00	43,508.45
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(95,300)	CNY	2.778848	(235,730.16)	(264,824.17)		4.330000	ACT/360					0.00	0.00	(13,149.38)
CNE100002TK0	(89,600)	7.348370	2.650681	(236,882.59)	(252,609.87)	(12,214.30)	(1,838.113800)	1	(91.87)	(935.07)	100.00	0.00	0.00	0.00	(13,149.38)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(73,400)	CNY	1.167606	(88,646.42)	(85,702.27)		4.330000	ACT/360					585.54	(3,615.09)	3,577.06
CNE0000006B7	(75,900)	7.348370	1.260464	(95,669.22)	(92,518.06)	6,815.79	(1,247.760200)	1	(19.22)	(209.18)	100.00	(3,615.09)	(16.05)	0.00	3,587.03
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(58,100)	CNY	1.136306	(64,223.33)	(66,019.40)		4.330000	ACT/360					5.12	0.00	3,174.86
CNE000000F30	(58,100)	7.348370	1.192183	(69,265.83)	(69,265.83)	3,246.43	(867.039500)	1	(7.14)	(76.69)	100.00	0.00	(0.05)	0.00	3,174.86

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(73,400)	CNY	0.783847	(19,096.24)	(57,534.39)		4.330000	ACT/360					0.00	0.00	(2,764.27)
CNE100001666	(26,500)	7.348370	0.747207	(20,301.94)	(54,845.00)	(2,689.39)	(1,800.000000)	1	(7.11)	(74.87)	100.00	0.00	0.00	0.00	(2,764.27)
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002758.ZK	(16,300)	CNY	1.189379	(18,773.26)	(19,386.88)		4.330000	ACT/360					0.00	0.00	(620.49)
CNE100002029	(16,300)	7.348370	1.151734	(18,773.26)	(18,773.26)	(613.62)	(1,750.000000)	1	(6.87)	(6.87)	100.00	0.00	0.00	0.00	(620.49)
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(101,600)	CNY	0.971644	(92,968.27)	(98,719.04)		4.330000	ACT/360					0.00	0.00	321.61
CNE000001527	(101,600)	7.348370	0.977189	(99,282.40)	(99,282.40)	563.37	(1,450.000000)	1	(25.50)	(241.76)	100.00	0.00	0.00	0.00	321.61
TOTAL Short				(65,438,388.00)	(68,028,124.81)	1,934,607.41			(10,368.26)	(104,725.05)		(41,092.88)	987,245.89	(15,494.59)	2,776,035.36
				(69,187,096.54)	(69,962,732.21)								(16,579.03)	0.00	2,776,200.50
TOTAL USD				3,705,452.20	3,225,811.64	(132,426.49)			(20,120.69)	(201,904.14)		(25,956.82)	863,928.60	(358.52)	503,641.16
				3,689,821.50	3,358,238.13								(32,077.15)	0.00	503,808.40

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