

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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Month to Date Accruals

Contract Currency	Total Equity Mark To Market	Total Dividend Accrued	Total Interest Accrued	Total Unsettled P&L	Total Unsettled Fee	Total Unsettled Financing	Total Mark to Market (Contract)	FX (Contract to Base)	Total Mark to Market (Base)	Long/Short	Current Notional (Base)	Gross Current Notional (Base)	Base CCY
AUD	(275,242.36)	13,975.84	14,838.56	170,290.31	0.00	(299.14)	(76,137.65)	0.625650	(47,635.52)	LONG	117,064,083.56	117,064,083.56	USD
HKD	(24,997.35)	(49,687.03)	(137,919.73)	574,367.28	0.00	(6,471.43)	361,763.16	0.128531	46,497.63	SHORT	(119,583,107.62)	119,583,107.62	USD
JPY	(42,339,631.06)	(2,266,337.99)	(1,373,411.54)	74,261,920.86	0.00	(253,141.36)	28,282,540.27	0.006424	181,676.83				
NZD	113,768.55	0.00	3,196.54	1,661.69	0.00	37.12	118,626.77	0.565450	67,077.51				
SGD	(84,006.71)	0.00	(2,892.30)	38,020.36	0.00	(1,047.86)	(48,878.65)	0.737382	(36,042.21)				
USD	70,639.85	(27,176.92)	(308,791.83)	1,081,128.24	0.00	(52,383.08)	815,799.34	1.000000	815,799.34				
GRAND TOTAL									1,027,373.56				

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	29.570000	0.00	0.00	0.00	0.000000	ACT/365					23,566.37	0.00	22,546.98
AU000000ANZ3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,019.40)	100.00	0.00	(1,019.40)	0.00	22,546.98
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES															
APA.AX	0	AUD	6.880000	0.00	0.00	0.00	0.000000	ACT/365					(386.48)	0.00	(408.14)
AU000000APA1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	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	65.120000	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	40.240000	1,066,906.28	1,073,844.64		4.340009	ACT/365					28,893.27	0.00	63,706.93
AU000000BHP4	26,686	1.000000	38.826081	1,036,112.80	1,036,112.80	37,731.84	25.000000	1	(130.51)	(2,918.18)	100.00	0.00	(1,363.70)	0.00	63,706.93
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	7,882	AUD	155.060000	1,683,813.25	1,222,182.92		4.340009	ACT/365					46,653.21	0.00	56,085.52
AU000000CBA7	10,811	1.000000	153.651246	1,657,022.83	1,211,079.12	11,103.80	25.000000	1	(208.56)	(1,671.49)	100.00	0.00	(1,336.10)	0.00	56,085.52
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	16,989	AUD	34.190000	575,110.00	580,853.91		4.340009	ACT/365					(2,150.57)	0.00	3,979.78
AU000000CPU5	17,000	1.000000	33.789581	574,421.14	574,051.19	6,802.72	25.000000	1	(72.24)	(672.37)	100.00	0.00	(192.17)	0.00	3,979.78
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	1,132	AUD	19.160000	143,790.68	21,689.12		4.340009	ACT/365					51,783.99	0.00	52,455.57
AU000000FMG4	7,612	1.000000	17.707368	134,788.49	20,044.74	1,644.38	25.000000	1	(17.01)	(972.80)	100.00	0.00	(956.72)	0.00	52,455.57

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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	38.060000	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	7,122.46
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	0	AUD	235.440000	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	28,298	AUD	3.820000	106,471.26	108,098.36		4.340009	ACT/365					(336.73)	0.00	(533.15)
AU000000MPL3	28,167	1.000000	3.812283	107,380.04	107,879.98	218.38	25.000000	1	(13.50)	(414.81)	100.00	0.00	(225.80)	0.00	(533.15)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	183,112	AUD	1.950000	356,152.84	357,068.40		4.340009	ACT/365					1,638.44	0.00	27,697.82
AU000000MGR9	183,112	1.000000	1.875411	343,410.25	343,410.25	13,658.15	25.000000	1	(43.27)	(1,031.31)	100.00	13,432.55	(261.21)	0.00	27,629.35
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	50,574	AUD	26.890000	1,315,544.58	1,359,934.86		4.340009	ACT/365					0.00	0.00	(88,956.56)
AU000000NWL7	48,562	1.000000	28.590540	1,391,869.09	1,445,937.97	(86,003.11)	25.000000	1	(174.51)	(2,953.46)	100.00	0.00	0.00	0.00	(88,956.56)
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	0	AUD	4.910000	16,550.01	0.00		4.340009	ACT/365					(3,325.81)	0.00	(3,587.83)
AU000000NHC7	3,357	1.000000	0.000000	16,248.97	0.00	0.00	25.000000	1	(2.05)	(262.02)	100.00	0.00	(263.72)	0.00	(3,587.83)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
PME.AX	2,013	AUD	258.290000	336,689.14	519,937.77		4.340009	ACT/365					5,010.37	0.00	12,478.83
AU000000PME8	1,333	1.000000	254.264472	338,915.29	511,834.38	8,103.39	25.000000	1	(42.60)	(634.94)	100.00	0.00	(113.23)	0.00	12,478.83
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	9.130000	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	231.550000	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	120.090000	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	0	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	7.290000	0.00	0.00		0.000000	ACT/365					43,779.20	0.00	42,693.66
AU000000STO6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,085.54)	100.00	0.00	(1,085.54)	0.00	42,693.66
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
SUN.AX	0	AUD	19.680000	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	53,611	AUD	29.170000	1,532,637.65	1,563,832.87		4.340009	ACT/365					(75.86)	0.00	(100,530.88)
AU000000TNE8	53,645	1.000000	30.982160	1,662,049.14	1,660,984.60	(97,151.73)	25.000000	1	(208.12)	(3,303.28)	100.00	0.00	(2.54)	0.00	(100,530.88)
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
TLS.AX	29,227	AUD	4.000000	0.00	116,908.00		4.340009	ACT/365					0.00	0.00	(81.38)
AU000000TLS2	0	1.000000	4.002785	0.00	116,989.38	(81.38)	25.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(81.38)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.610000	0.00	0.00		0.000000	ACT/365					(107.87)	0.00	(110.73)
AU000000TCL6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.86)	100.00	0.00	(2.86)	0.00	(110.73)
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID															
SOL.AX	0	AUD	33.530000	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	4,817	AUD	32.290000	972,974.06	155,540.93		4.340009	ACT/365					11,783.97	0.00	11,425.84
AU000000WBC1	29,791	1.000000	32.259024	951,184.00	155,391.72	149.21	25.000000	1	(119.76)	(507.34)	100.00	0.00	(523.36)	0.00	11,425.84
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	230	AUD	118.010000	54,634.00	27,142.30		4.340009	ACT/365					332.69	0.00	521.90
AU000000WTC3	463	1.000000	117.099105	53,938.34	26,932.79	209.51	25.000000	1	(6.79)	(20.30)	100.00	0.00	(16.99)	0.00	521.90
TOTAL Long				8,161,273.75	7,107,034.08	(103,614.85)			(1,038.92)	(18,271.53)		13,975.84	(8,164.77)	0.00	130,746.91
				8,267,340.38	7,210,648.93							13,975.84	(8,164.77)	0.00	130,675.67
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(82,685)	AUD	11.820000	(973,255.32)	(977,336.70)		4.340009	ACT/365					(663.83)	0.00	(41,531.01)
AU000000AGL7	(83,613)	1.000000	11.306177	(945,328.35)	(934,851.23)	(42,485.47)	(25.000000)	1	105.74	1,618.30	100.00	0.00	39.96	0.00	(41,531.01)
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(32,273)	AUD	29.550000	(964,622.04)	(953,667.15)		4.340009	ACT/365					(713.29)	0.00	(36,437.33)
AU00000088338	(32,457)	1.000000	28.390861	(921,445.20)	(916,258.24)	(37,408.91)	(25.000000)	1	102.96	1,684.86	100.00	0.00	21.25	0.00	(36,437.33)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(39,201)	AUD	34.500000	(1,342,632.72)	(1,352,434.50)		4.340009	ACT/365					0.00	0.00	(23,187.12)
AU000000ANN9	(39,121)	1.000000	33.852360	(1,324,311.74)	(1,327,046.36)	(25,388.14)	(25.000000)	1	148.27	2,201.02	100.00	0.00	0.00	0.00	(23,187.12)
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
ANZ.AX	(7,708)	AUD	29.570000	0.00	(227,925.56)		4.340009	ACT/365					8.97	0.00	96.37
AU000000ANZ3	0	1.000000	29.581339	0.00	(228,012.96)	87.40	(25.000000)	0	0.00	0.00	100.00	0.00	0.78	0.00	96.37
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(14,660)	AUD	2.670000	(55,546.62)	(39,142.20)		4.340009	ACT/365					(151.29)	0.00	2,021.13
AU000000APX3	(21,201)	1.000000	2.820027	(59,007.54)	(41,341.60)	2,199.40	(538.394400)	1	(1.18)	(26.98)	100.00	0.00	(11.64)	0.00	2,021.13

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Equity Synthetic Position & Valuation Summary AR=302321.19

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	(4,141)	AUD	70.700000	(383,234.82)	(292,768.70)		4.340009	ACT/365					(3,910.16)	0.00	(1,654.92)
AU000000ALL7	(5,381)	1.000000	71.150826	(379,910.75)	(294,635.57)	1,866.87	(25.000000)	1	42.55	388.38	100.00	0.00	189.46	0.00	(1,654.92)
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID															
AZJ.AX	0	AUD	3.250000	0.00	0.00		0.000000	ACT/365					(139.45)	0.00	(137.79)
AU000000AZJ1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1.66	100.00	0.00	1.66	0.00	(137.79)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
BGL.AX	(19,375)	AUD	1.095000	(21,312.50)	(21,215.63)		4.340009	ACT/365					217.52	0.00	814.77
AU0000019374	(19,375)	1.000000	1.123529	(21,768.37)	(21,768.37)	552.75	(25.000000)	1	2.44	44.51	100.00	0.00	1.40	0.00	814.77
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
BXB.AX	0	AUD	19.090000	(85,156.12)	0.00		4.340009	ACT/365					3,904.14	0.00	4,005.78
AU000000BXB1	(4,508)	1.000000	0.000000	(87,386.12)	0.00	0.00	(25.000000)	1	9.81	101.63	100.00	0.00	102.85	0.00	4,005.78
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
BRG.AX	0	AUD	37.280000	0.00	0.00		0.000000	ACT/365					(9,097.03)	0.00	(7,663.32)
AU000000BRG2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	1,433.71	100.00	0.00	1,433.71	0.00	(7,663.32)
CAR GROUP LTD CMN ORDINARY FULLY PAID															
CAR.AX	0	AUD	38.160000	(120,555.16)	0.00		4.340009	ACT/365					(333.27)	0.00	(246.26)
AU000000CAR3	(3,124)	1.000000	0.000000	(118,965.19)	0.00	0.00	(25.000000)	1	13.32	87.01	100.00	0.00	100.34	0.00	(246.26)
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED															
CHC.AX	(1,752)	AUD	15.040000	(12,581.96)	(26,350.08)		4.340009	ACT/365					0.00	0.00	(17.83)
AU000000CHC0	(835)	1.000000	15.029016	(12,581.96)	(26,330.84)	(19.24)	(25.000000)	1	1.41	1.41	100.00	0.00	0.00	0.00	(17.83)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	3.820000	0.00	0.00		0.000000	ACT/365					412.31	0.00	412.26
AU0000165375	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.05)	100.00	0.00	(0.05)	0.00	412.26
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
COH.AX	(1,171)	AUD	308.930000	(490,174.57)	(361,757.03)		4.340009	ACT/365					(6,328.23)	0.00	(11,052.32)
AU000000COH5	(1,613)	1.000000	304.671086	(488,932.50)	(356,769.84)	(4,987.19)	(25.000000)	1	54.78	263.10	100.00	0.00	198.98	0.00	(11,052.32)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	155.060000	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	274.570000	0.00	0.00		0.000000	ACT/365					(5,898.18)	0.00	(5,351.17)
AU000000CSL8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	547.01	100.00	0.00	547.01	0.00	(5,351.17)
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
DEG.AX	(21,700)	AUD	1.960000	(54,348.39)	(42,532.00)		4.340009	ACT/365					(1,345.11)	0.00	(5,458.95)
AU000000DEG6	(27,039)	1.000000	1.765936	(47,744.15)	(38,320.82)	(4,211.18)	(25.000000)	1	5.30	97.34	100.00	0.00	21.89	0.00	(5,458.95)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	(411)	AUD	29.820000	(11,494.24)	(12,256.02)		4.340009	ACT/365					(12.84)	0.00	(193.12)
AU000000DMP0	(398)	1.000000	29.334395	(11,678.37)	(12,056.44)	(199.58)	(25.000000)	1	1.31	19.30	100.00	0.00	1.42	0.00	(193.12)
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	0	AUD	0.660000	(174,570.48)	0.00		4.340009	ACT/365					19,960.96	0.00	19,063.66
AU000000DRO2	(262,512)	1.000000	0.000000	(200,160.22)	0.00	0.00	(1,400.732500)	1	(43.19)	(897.30)	100.00	0.00	(897.30)	0.00	19,063.66
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
EDV.AX	(42,299)	AUD	4.180000	(165,652.20)	(176,809.82)		4.340009	ACT/365					1,593.58	0.00	1,961.13
AU0000154833	(39,441)	1.000000	4.180250	(164,832.82)	(176,820.39)	10.57	(25.000000)	1	18.46	356.98	100.00	0.00	108.82	0.00	1,961.13
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	0	AUD	2.880000	0.00	0.00		0.000000	ACT/365					(48,673.12)	0.00	(48,101.79)
AU000000GMD9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	571.33	100.00	0.00	571.33	0.00	(48,101.79)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
TLC.AX	(8,891)	AUD	4.820000	(41,832.12)	(42,854.62)		4.340009	ACT/365					3,604.15	0.00	5,425.97
AU0000219529	(8,643)	1.000000	5.008839	(43,528.05)	(44,533.59)	1,678.97	(25.000000)	1	4.89	142.84	100.00	0.00	90.93	0.00	5,425.97
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
LYC.AX	(5,644)	AUD	6.900000	(76,976.13)	(38,943.60)		4.340009	ACT/365					(2,833.07)	0.00	(5,072.62)
AU000000LYC6	(10,857)	1.000000	6.478403	(70,083.69)	(36,564.10)	(2,379.50)	(25.000000)	1	7.81	139.94	100.00	0.00	73.13	0.00	(5,072.62)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(5,469)	AUD	37.420000	(215,555.86)	(204,649.98)		4.340009	ACT/365					(4,877.33)	0.00	(20,894.49)
AU000000MIN4	(5,986)	1.000000	34.394328	(205,809.83)	(188,102.58)	(16,547.40)	(25.000000)	1	23.00	530.24	100.00	0.00	194.69	0.00	(20,894.49)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(27,983)	AUD	15.550000	(430,512.43)	(435,135.65)		4.340009	ACT/365					(27.93)	0.00	(7,798.88)
AU000000NXT8	(27,901)	1.000000	15.251444	(425,477.28)	(426,781.17)	(8,354.48)	(25.000000)	1	47.64	583.53	100.00	0.00	1.83	0.00	(7,798.88)
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	0	AUD	16.990000	(151,136.16)	0.00		4.340009	ACT/365					(2,667.79)	0.00	(2,574.64)
AU000000NST8	(8,706)	1.000000	0.000000	(146,338.96)	0.00	0.00	(25.000000)	1	16.37	93.15	100.00	0.00	109.51	0.00	(2,574.64)
ORICA LIMITED CMN ORDINARY FULLY PAID															
ORI.AX	0	AUD	16.610000	(32,248.60)	0.00		4.340009	ACT/365					573.19	0.00	591.33
AU000000ORI1	(1,915)	1.000000	0.000000	(32,362.34)	0.00	0.00	(25.000000)	1	3.63	18.14	100.00	0.00	21.77	0.00	591.33
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
ORG.AX	(69,423)	AUD	11.200000	(1,233,452.64)	(777,537.60)		4.340009	ACT/365					(14,285.79)	0.00	(18,793.07)
AU000000ORG5	(110,922)	1.000000	11.110378	(1,223,654.86)	(771,315.76)	(6,221.84)	(25.000000)	1	137.05	1,714.57	100.00	0.00	1,043.70	0.00	(18,793.07)
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	0	AUD	2.400000	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	0	0.00	1,026.05	100.00	0.00	1,026.05	0.00	15,756.32

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
PDN.AX	0	AUD	8.310000	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	(13,252)	AUD	2.450000	(31,009.68)	(32,467.40)		4.340009	ACT/365					(1,312.88)	0.00	(3,960.27)
AU000000PLS0	(13,252)	1.000000	2.241064	(29,698.58)	(29,698.58)	(2,768.82)	(50.000000)	1	3.11	121.42	100.00	0.00	82.33	0.00	(3,960.27)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(17,228)	AUD	33.620000	(588,853.04)	(579,205.36)		4.340009	ACT/365					(84.57)	0.00	12,226.79
AU000000RHC8	(17,228)	1.000000	34.302269	(590,959.49)	(590,959.49)	11,754.13	(25.000000)	1	66.23	557.23	100.00	0.00	0.70	0.00	12,226.79
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	120.090000	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	(38,803)	AUD	9.880000	(383,434.58)	(383,373.64)		4.340009	ACT/365					(425.21)	0.00	(22,955.91)
AU000000SFR8	(39,367)	1.000000	9.280055	(365,327.88)	(360,093.96)	(23,279.68)	(25.000000)	1	40.81	748.98	100.00	0.00	24.21	0.00	(22,955.91)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SCG.AX	(52,803)	AUD	3.630000	(190,618.83)	(191,674.89)		4.340009	ACT/365					0.00	0.00	(681.34)
AU000000SCG8	(52,803)	1.000000	3.616371	(190,955.22)	(190,955.22)	(719.67)	(25.000000)	1	21.40	38.33	100.00	0.00	0.00	0.00	(681.34)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(50,460)	AUD	2.850000	(144,820.20)	(143,811.00)		4.340009	ACT/365					0.00	0.00	(7,295.24)
AU000000SIG5	(50,460)	1.000000	2.700777	(136,281.20)	(136,281.20)	(7,529.80)	(25.000000)	1	15.21	234.56	100.00	0.00	0.00	0.00	(7,295.24)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(32,150)	AUD	27.860000	(907,426.87)	(895,699.00)		4.340009	ACT/365					(4,260.46)	0.00	(11,775.23)
AU000000SHL7	(32,653)	1.000000	27.583307	(900,389.34)	(886,803.31)	(8,895.69)	(25.000000)	1	100.84	1,380.92	100.00	0.00	111.41	0.00	(11,775.23)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	0	AUD	3.510000	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
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SGP.AX	(36,997)	AUD	5.080000	(13,408.92)	(187,944.76)		4.340009	ACT/365					0.00	0.00	(605.06)
AU000000SGP0	(2,662)	1.000000	5.063605	(13,408.92)	(187,338.20)	(606.56)	(25.000000)	1	1.50	1.50	100.00	0.00	0.00	0.00	(605.06)
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
TLX.AX	(34,658)	AUD	26.100000	(898,252.80)	(904,573.80)		4.340009	ACT/365					(572.70)	0.00	(50,268.59)
AU000000TLX2	(34,816)	1.000000	24.617413	(856,908.44)	(853,190.29)	(51,383.51)	(25.000000)	1	95.74	1,687.62	100.00	0.00	38.95	0.00	(50,268.59)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(207,194)	AUD	10.820000	(2,157,488.16)	(2,241,839.08)		4.340009	ACT/365					4,078.38	0.00	108,156.31
AU000000TWE9	(202,012)	1.000000	11.300121	(2,285,116.45)	(2,341,317.31)	99,478.23	(25.000000)	1	256.93	4,599.69	100.00	0.00	103.94	0.00	108,156.31

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID															
VNT.AX	0	AUD	3.750000	(101,325.03)	0.00		4.340009	ACT/365					(996.83)	0.00	(947.97)
AU0000184459	(27,609)	1.000000	0.000000	(100,690.51)	0.00	0.00	(25.000000)	1	11.28	48.86	100.00	0.00	48.86	0.00	(947.97)
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
VEA.AX	(509,965)	AUD	2.730000	(1,402,403.75)	(1,392,204.45)		4.340009	ACT/365					(339.01)	0.00	(47,742.32)
AU0000016875	(509,965)	1.000000	2.631798	(1,342,124.81)	(1,342,124.81)	(50,079.64)	(25.000000)	1	149.98	2,676.33	100.00	0.00	7.16	0.00	(47,742.32)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	0	AUD	4.740000	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	0	0.00	55.89	100.00	0.00	55.89	0.00	667.60
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID															
WHC.AX	0	AUD	6.200000	(32,202.80)	0.00		4.340009	ACT/365					(714.01)	0.00	(702.15)
AU000000WHC8	(5,194)	1.000000	0.000000	(31,843.25)	0.00	0.00	(25.000000)	1	3.57	11.86	100.00	0.00	13.83	0.00	(702.15)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	118.010000	0.00	0.00		0.000000	ACT/365					2,326.51	0.00	2,470.25
AU000000WTC3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	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	25.600000	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	(64,524)	AUD	30.190000	(2,188,428.12)	(1,947,979.56)		4.340009	ACT/365					16,488.28	0.00	43,933.66
AU000000WOW2	(72,802)	1.000000	30.528189	(2,222,197.11)	(1,969,800.89)	21,821.33	(25.000000)	1	249.24	5,624.05	100.00	0.00	1,920.33	0.00	43,933.66
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(61,070)	AUD	14.210000	(839,845.98)	(867,804.70)		4.340009	ACT/365					(12.27)	0.00	(16,810.69)
AU000000WOR2	(59,733)	1.000000	13.922932	(831,335.63)	(850,273.49)	(17,531.21)	(25.000000)	1	93.10	732.79	100.00	0.00	0.65	0.00	(16,810.69)
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(261,863)	AUD	3.010000	(796,839.93)	(788,207.63)		4.340009	ACT/365					0.00	0.00	1,304.82
AU0000218307	(257,877)	1.000000	3.009696	(775,951.44)	(788,127.99)	(79.64)	(25.000000)	1	86.81	1,384.46	100.00	0.00	0.00	0.00	1,304.82
TOTAL Short				(17,713,209.77)	(16,540,102.11)	(17,604,496.60)			1,898.10	33,110.09		0.00	(68,367.14)	0.00	(206,884.56)
TOTAL AUD				(9,551,936.02)	(9,433,068.03)	(17,627.51)			859.18	14,838.56		13,975.84	(299.14)	0.00	(76,137.65)
				(9,337,156.21)	(9,157,825.66)	(275,242.36)								0.00	(76,208.90)
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	0	HKD	54.850000	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)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	0	HKD	84.550000	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	193,000	HKD	24.600000	4,123,600.00	4,747,800.00		3.569650	ACT/365					0.00	0.00	(63,437.05)
HK2388011192	169,000	1.000000	24.888246	4,216,550.00	4,803,431.53	(55,631.53)	30.000000	1	(446.27)	(7,805.52)	100.00	0.00	0.00	0.00	(63,437.05)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	276,000	HKD	3.680000	1,713,360.00	1,015,680.00		3.569650	ACT/365					(54,395.92)	31,920.00	(81,487.50)
KYG126521064	472,000	1.000000	3.880000	1,831,360.00	1,070,880.00	(55,200.00)	30.000000	1	(193.19)	(3,811.59)	100.00	31,920.00	(1,883.06)	0.00	(81,540.91)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.170000	125,400.00	128,700.00		3.569650	ACT/365					0.00	0.00	(11,256.80)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(11,000.00)	30.000000	1	(14.69)	(256.80)	90.00	0.00	0.00	0.00	(11,256.80)
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	1,394,000	HKD	6.100000	8,529,560.00	8,503,400.00		3.569650	ACT/365					55.35	0.00	92,003.10
CNE1000002H1	1,396,000	1.000000	6.026041	8,412,350.72	8,400,300.67	103,099.33	30.000000	1	(892.82)	(11,151.57)	90.00	0.00	(16.73)	0.00	92,003.10
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.290000	1,297,940.00	1,343,660.00		3.569650	ACT/365					0.00	0.00	(43,195.21)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(40,640.00)	30.000000	1	(146.05)	(2,555.21)	100.00	0.00	0.00	0.00	(43,195.21)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	6.870000	124,875.00	127,095.00		3.569650	ACT/365					0.00	0.00	(2,798.96)
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	(4,070.00)	30.000000	1	(13.85)	(241.99)	90.00	1,513.04	0.00	0.00	(2,801.49)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	12.740000	4,896.00	5,096.00		3.569650	ACT/365					0.00	0.00	(41.46)
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	(32.00)	30.000000	1	(0.54)	(9.46)	90.00	0.00	0.00	0.00	(41.46)
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	13.780000	2,772,760.00	2,838,680.00		3.569650	ACT/365					0.00	0.00	(190,975.26)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(185,400.00)	30.000000	1	(318.54)	(5,575.26)	90.00	0.00	0.00	0.00	(190,975.26)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	25.150000	4,970.00	5,030.00		3.569650	ACT/365					0.00	0.00	(19.32)
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	(10.00)	30.000000	1	(0.53)	(9.32)	100.00	0.00	0.00	0.00	(19.32)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	5.770000	5,700.00	5,770.00		3.569650	ACT/365					0.00	0.00	(681.86)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(670.00)	30.000000	1	(0.68)	(11.86)	90.00	0.00	0.00	0.00	(681.86)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	208,000	HKD	15.200000	2,876,160.00	3,161,600.00		3.569650	ACT/365					0.00	0.00	(45,394.36)
KYG210961051	192,000	1.000000	15.410373	2,961,616.80	3,205,357.60	(43,757.60)	30.000000	1	(313.28)	(1,636.77)	100.00	0.00	0.00	0.00	(45,394.36)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	13.020000	6,543,040.00	6,614,160.00		3.569650	ACT/365					0.00	0.00	(429,539.17)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(416,560.00)	30.000000	1	(741.37)	(12,979.17)	100.00	0.00	0.00	0.00	(429,539.17)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	22.850000	4,520.00	4,570.00		3.569650	ACT/365					0.00	0.00	(479.28)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(470.00)	30.000000	1	(0.53)	(9.28)	90.00	0.00	0.00	0.00	(479.28)
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H															
0788.HK	1,678,000	HKD	1.110000	1,829,020.00	1,862,580.00		3.569650	ACT/365					0.00	0.00	(22,407.90)
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	(19,058.45)	30.000000	1	(199.05)	(3,349.45)	90.00	0.00	0.00	0.00	(22,407.90)
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	4.950000	4,374.00	4,455.00		3.569650	ACT/365					0.00	0.00	(314.78)
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	(306.00)	30.000000	1	(0.50)	(8.78)	90.00	0.00	0.00	0.00	(314.78)
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	21.150000	811,200.00	824,850.00		3.569650	ACT/365					0.00	0.00	(9,336.15)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(7,800.00)	30.000000	1	(88.10)	(1,536.15)	90.00	0.00	0.00	0.00	(9,336.15)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	54.850000	162,900.00	164,550.00		3.569650	ACT/365					0.00	0.00	(9,020.11)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(8,700.00)	30.000000	1	(18.28)	(320.11)	100.00	0.00	0.00	0.00	(9,020.11)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.950000	4,890.00	4,950.00		3.569650	ACT/365					0.00	0.00	(69.26)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(60.00)	30.000000	1	(0.53)	(9.26)	90.00	0.00	0.00	0.00	(69.26)
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	246,000	HKD	14.300000	4,024,200.00	3,517,800.00		3.569650	ACT/365					(17,253.18)	0.00	(99,288.76)
KYG3777B1032	285,000	1.000000	14.604446	4,170,673.65	3,592,693.65	(74,893.65)	30.000000	1	(440.96)	(7,141.92)	100.00	0.00	(1,121.62)	0.00	(99,288.76)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	10.540000	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	6.240000	533,280.00	549,120.00		3.569650	ACT/365					0.00	0.00	609.57
HK0101000591	88,000	1.000000	6.221791	547,517.59	547,517.59	1,602.41	30.000000	1	(57.93)	(992.84)	100.00	0.00	0.00	0.00	609.57
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	2,900	HKD	293.600000	831,720.00	851,440.00		3.569650	ACT/365					(32,730.39)	0.00	(11,525.76)
HK0388045442	2,900	1.000000	286.032880	829,495.35	829,495.35	21,944.65	30.000000	1	(87.96)	(740.02)	100.00	0.00	(533.49)	0.00	(11,525.76)
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	6.380000	8,960.00	8,932.00		3.569650	ACT/365					0.00	0.00	334.10
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	350.00	30.000000	1	(0.91)	(15.90)	100.00	0.00	0.00	0.00	334.10

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	12.680000	1,208.00	1,268.00		3.569650	ACT/365					0.00	0.00	(14.36)
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	(12.00)	30.000000	1	(0.14)	(2.36)	100.00	0.00	0.00	0.00	(14.36)
JD.COM, INC. CMN															
9618.HK	150	HKD	157.400000	21,015.00	23,610.00		3.569650	ACT/365					0.00	0.00	3,172.22
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	3,210.00	30.000000	1	(2.17)	(37.78)	100.00	0.00	0.00	0.00	3,172.22
JUIMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	2.740000	2,900.00	2,740.00		3.569650	ACT/365					0.00	0.00	(696.29)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(690.00)	30.000000	1	(0.36)	(6.29)	90.00	0.00	0.00	0.00	(696.29)
KINGSOFT CORPORATION LTD CMN															
3888.HK	193,800	HKD	34.000000	6,501,990.00	6,589,200.00		3.569650	ACT/365					0.00	0.00	63,093.81
KYG5264Y1089	193,800	1.000000	33.613159	6,514,230.30	6,514,230.30	74,969.70	30.000000	1	(690.52)	(11,875.89)	100.00	0.00	0.00	0.00	63,093.81
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	10,000	HKD	7.430000	75,100.00	74,300.00		3.569650	ACT/365					0.00	0.00	(8,576.64)
BMG5320C1082	10,000	1.000000	8.274186	82,741.86	82,741.86	(8,441.86)	30.000000	1	(8.71)	(134.78)	100.00	0.00	0.00	0.00	(8,576.64)
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	47.350000	45,500.00	47,350.00		3.569650	ACT/365					0.00	0.00	212.80
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	300.00	30.000000	1	(4.98)	(87.20)	100.00	0.00	0.00	0.00	212.80
MTR CORP LTD CMN															
0066.HK	155,000	HKD	24.200000	3,743,250.00	3,751,000.00		3.569650	ACT/365					0.00	0.00	(14,499.49)
HK0066009694	155,000	1.000000	24.285476	3,764,248.77	3,764,248.77	(13,248.77)	30.000000	1	(398.90)	(1,250.73)	100.00	0.00	0.00	0.00	(14,499.49)
NETEASE, INC. CMN															
9999.HK	300	HKD	155.700000	47,100.00	46,710.00		3.569650	ACT/365					0.00	0.00	5,112.80
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	5,190.00	30.000000	1	(4.45)	(77.20)	100.00	0.00	0.00	0.00	5,112.80
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	23.900000	1,906,450.00	2,002,820.00		3.569650	ACT/365					0.00	0.00	21,491.03
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	25,140.00	30.000000	1	(209.08)	(3,648.97)	90.00	0.00	0.00	0.00	21,491.03
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	107.800000	3,682,200.00	3,665,200.00		3.569650	ACT/365					0.00	0.00	(255,433.74)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(248,200.00)	30.000000	1	(412.99)	(7,233.74)	100.00	0.00	0.00	0.00	(255,433.74)
PEOPLE'S INSURANCE COMPANY (GR'OU) OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.770000	4,140,180.00	4,229,940.00		3.569650	ACT/365					0.00	70,677.62	(49,537.88)
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	(112,200.00)	30.000000	1	(458.68)	(8,015.50)	90.00	70,677.62	0.00	0.00	(49,656.13)
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	13.860000	1,326.00	1,386.00		3.569650	ACT/365					0.00	0.00	(26.60)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	(24.00)	30.000000	1	(0.15)	(2.60)	90.00	0.00	0.00	0.00	(26.60)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	12.060000	1,401,280.00	1,398,960.00		3.569650	ACT/365					0.00	0.00	(25,828.52)
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	(23,200.00)	30.000000	1	(150.60)	(2,628.52)	90.00	0.00	0.00	0.00	(25,828.52)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	42.700000	62,550.00	64,050.00		3.569650	ACT/365					0.00	0.00	(5,152.31)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(5,025.00)	30.000000	1	(7.27)	(127.31)	90.00	0.00	0.00	0.00	(5,152.31)
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	52.400000	1,790,250.00	1,834,000.00		3.569650	ACT/365					0.00	0.00	(66,505.76)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(63,000.00)	30.000000	1	(200.24)	(3,505.76)	100.00	0.00	0.00	0.00	(66,505.76)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	292,000	HKD	18.760000	5,529,000.00	5,477,920.00		3.569650	ACT/365					0.00	0.00	(576,042.51)
KYG8187G1055	291,000	1.000000	20.694599	6,023,700.00	6,042,823.02	(564,903.02)	30.000000	1	(634.55)	(11,139.50)	100.00	0.00	0.00	0.00	(576,042.51)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	19,000	HKD	71.250000	1,333,800.00	1,353,750.00		3.569650	ACT/365					0.00	0.00	(65,741.74)
HK0016000132	19,000	1.000000	74.574642	1,416,918.20	1,416,918.20	(63,168.20)	30.000000	1	(149.54)	(2,573.54)	100.00	0.00	0.00	0.00	(65,741.74)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	0	HKD	103.900000	0.00	0.00		0.000000	ACT/365					(261,156.33)	0.00	(272,215.45)
HK0669013440	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(11,059.11)	100.00	0.00	(11,059.11)	0.00	(272,215.45)
TENCENT HOLDINGS LIMITED CMN															
0700.HK	8,000	HKD	389.800000	3,059,200.00	3,118,400.00		3.569650	ACT/365					0.00	0.00	145,180.31
KYG875721634	8,000	1.000000	371.482585	2,971,860.68	2,971,860.68	146,539.32	30.000000	1	(315.79)	(1,359.01)	100.00	0.00	0.00	0.00	145,180.31
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	11.620000	1,490,560.00	1,580,320.00		3.569650	ACT/365					0.00	0.00	201,442.72
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	204,000.00	30.000000	1	(146.85)	(2,557.28)	100.00	0.00	0.00	0.00	201,442.72
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	228,000	HKD	2.820000	554,000.00	642,960.00		3.569650	ACT/365					0.00	0.00	(5,654.38)
KYG8924B1041	200,000	1.000000	2.842474	569,412.72	648,084.09	(5,124.09)	30.000000	1	(60.24)	(530.30)	100.00	0.00	0.00	0.00	(5,654.38)
WH GROUP LIMITED CMN															
0288.HK	940,500	HKD	6.200000	5,685,840.00	5,831,100.00		3.569650	ACT/365					(5,237.75)	0.00	162,060.26
KYG960071028	954,000	1.000000	6.010000	5,733,540.00	5,652,405.00	178,695.00	30.000000	1	(607.47)	(11,396.98)	100.00	0.00	(933.45)	0.00	162,060.26
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	32,000	HKD	19.840000	639,200.00	634,880.00		3.569650	ACT/365					(386.25)	0.00	(2,273.56)
KYG9593A1040	34,000	1.000000	19.860000	675,240.00	635,520.00	(640.00)	30.000000	1	(71.29)	(1,247.31)	100.00	0.00	(77.26)	0.00	(2,273.56)
WUXI APTEC CO., LTD. CMN CLASS H															
2359.HK	500	HKD	55.650000	26,225.00	27,825.00		3.569650	ACT/365					0.00	0.00	(477.08)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(425.00)	30.000000	1	(2.98)	(52.08)	90.00	0.00	0.00	0.00	(477.08)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	13,500	HKD	16.200000	254,100.00	218,700.00		3.569650	ACT/365					(3,271.07)	0.00	(19,381.52)
BMG988031446	16,500	1.000000	17.354830	286,490.21	234,290.21	(15,590.21)	30.000000	1	(30.11)	(520.24)	100.00	0.00	(101.29)	0.00	(19,381.52)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	25.750000	9,560.00	10,300.00		3.569650	ACT/365					0.00	0.00	542.01
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	560.00	30.000000	1	(1.03)	(17.99)	90.00	0.00	0.00	0.00	542.01
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	151.000000	197,100.00	203,850.00		3.569650	ACT/365					0.00	0.00	(782.59)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(405.00)	30.000000	1	(21.60)	(377.59)	100.00	0.00	0.00	0.00	(782.59)
TOTAL Long				78,538,209.00	79,122,457.00	(1,282,955.96)			(8,567.26)	(146,820.24)		104,110.65	(532,101.52)	102,597.62	(1,857,767.06)
				81,000,561.30	80,405,412.96								(20,912.51)	0.00	(1,857,941.24)
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	59.800000	(797,300.00)	(837,200.00)		3.569650	ACT/365					0.00	0.00	13,552.34
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	12,600.00	(125.000000)	1	55.80	952.34	100.00	0.00	0.00	0.00	13,552.34
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(1,200)	HKD	84.550000	(96,540.00)	(101,460.00)		3.569650	ACT/365					312,369.02	0.00	313,905.10
KYG017191142	(1,200)	1.000000	81.152094	(97,382.51)	(97,382.51)	(4,077.49)	(30.000000)	1	8.73	5,613.56	100.00	0.00	5,520.40	0.00	313,905.10
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(160,000)	HKD	3.380000	(526,400.00)	(540,800.00)		3.569650	ACT/365					0.00	0.00	(25,077.75)
BMG0171K1018	(160,000)	1.000000	3.220992	(515,358.74)	(515,358.74)	(25,441.26)	(150.000000)	1	28.77	363.51	100.00	0.00	0.00	0.00	(25,077.75)
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,360,000)	HKD	0.520000	(693,600.00)	(707,200.00)		3.569650	ACT/365					0.00	0.00	(63,388.14)
BMG0171W1055	(1,360,000)	1.000000	0.472714	(642,890.73)	(642,890.73)	(64,309.27)	(30.000000)	1	57.17	921.13	100.00	0.00	0.00	0.00	(63,388.14)
BAIDU, INC. CMN															
9888.HK	(1,850)	HKD	80.800000	(146,335.00)	(149,480.00)		3.569650	ACT/365					22,577.55	0.00	26,738.56
KYG070341048	(1,850)	1.000000	82.700000	(152,995.00)	(152,995.00)	3,515.00	(30.000000)	1	13.76	646.01	100.00	0.00	406.99	0.00	26,738.56
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	0	HKD	6.040000	(312,520.00)	0.00		3.569650	ACT/365					18,978.31	0.00	9,443.12
CNE100000205	(52,000)	1.000000	0.000000	(332,280.00)	0.00	0.00	(30.000000)	1	29.93	518.66	100.00	(10,053.85)	546.00	0.00	9,488.60
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	7.140000	(166,616.00)	(168,504.00)		3.569650	ACT/365					0.00	0.00	3,142.80
KYG1674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	2,926.62	(30.000000)	1	15.40	216.18	100.00	0.00	0.00	0.00	3,142.80
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.370000	(1,009,260.00)	(1,014,930.00)		3.569650	ACT/365					0.00	0.00	1,582.92
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	0.00	(30.000000)	1	90.96	1,582.92	100.00	0.00	0.00	0.00	1,582.92

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.380000	(115,206.00)	(116,116.00)		3.569650	ACT/365					0.00	0.00	1,787.20
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	4,366.21	(30.000000)	1	10.84	151.00	100.00	(2,730.00)	0.00	0.00	1,799.55
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	12.820000	(524,610.00)	(557,670.00)		3.569650	ACT/365					0.00	0.00	(45,311.27)
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	(46,110.00)	(30.000000)	1	45.72	798.73	100.00	0.00	0.00	0.00	(45,311.27)
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.600000	(1,607,580.00)	(1,648,800.00)		3.569650	ACT/365					0.00	0.00	(70,826.40)
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	(73,280.00)	(30.000000)	1	140.87	2,453.60	100.00	0.00	0.00	0.00	(70,826.40)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.350000	(413,280.00)	(411,600.00)		3.569650	ACT/365					0.00	0.00	(16,747.40)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(17,360.00)	(30.000000)	1	35.16	612.60	100.00	0.00	0.00	0.00	(16,747.40)
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(36,500)	HKD	12.500000	(265,020.00)	(456,250.00)		3.569650	ACT/365					0.00	0.00	(2,333.40)
HK0688002218	(21,000)	1.000000	12.427318	(257,512.28)	(453,597.12)	(2,652.88)	(30.000000)	1	23.01	319.48	100.00	0.00	0.00	0.00	(2,333.40)
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.890000	(1,546,150.00)	(1,546,150.00)		3.569650	ACT/365					0.00	0.00	86,658.46
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	84,623.09	(30.000000)	1	146.78	2,035.37	100.00	0.00	0.00	0.00	86,658.46
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.760000	(103,320.00)	(105,280.00)		3.569650	ACT/365					0.00	0.00	5,773.51
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	5,600.00	(30.000000)	1	9.99	173.51	100.00	0.00	0.00	0.00	5,773.51
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(49,000)	HKD	23.750000	(969,650.00)	(1,163,750.00)		3.569650	ACT/365					0.00	0.00	29,644.91
HK0291001490	(41,000)	1.000000	24.333852	(999,945.99)	(1,192,358.75)	28,608.75	(30.000000)	1	89.82	1,036.16	100.00	0.00	0.00	0.00	29,644.91
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(39,500)	HKD	23.450000	(395,500.00)	(926,275.00)		3.569650	ACT/365					0.00	0.00	(19,550.18)
KYG2108Y1052	(17,500)	1.000000	22.946654	(389,809.65)	(906,392.83)	(19,882.17)	(30.000000)	1	34.87	331.98	100.00	0.00	0.00	0.00	(19,550.18)
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,572,000)	HKD	2.380000	(8,572,800.00)	(8,501,360.00)		3.569650	ACT/365					0.00	0.00	254,608.00
BMG4404N1149	(3,572,000)	1.000000	2.451846	(8,757,994.68)	(8,757,994.68)	256,634.68	(392.805100)	1	(66.07)	(2,026.68)	100.00	0.00	0.00	0.00	254,608.00
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	8.670000	(8,490.00)	(8,670.00)		3.569650	ACT/365					230,699.04	0.00	233,151.68
HK0267001375	(1,000)	1.000000	9.210000	(9,210.00)	(9,210.00)	540.00	(30.000000)	1	0.83	1,912.64	100.00	0.00	1,898.20	0.00	233,151.68

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	(3,000)	HKD	32.650000	0.00	(97,950.00)		3.284223	ACT/365					158.42	0.00	(140.73)
KYG2177B1014	0	1.000000	32.549248	0.00	(97,647.74)	(302.26)	(30.000000)	0	0.00	3.11	100.00	0.00	3.11	0.00	(140.73)
CLP HOLDINGS LIMITED CMN															
0002.HK	(131,000)	HKD	65.950000	(8,488,800.00)	(8,639,450.00)		3.569650	ACT/365					0.00	0.00	(278,528.95)
HK0002007356	(131,000)	1.000000	63.802097	(8,358,074.76)	(8,358,074.76)	(281,375.24)	(30.000000)	1	747.64	2,846.29	100.00	0.00	0.00	0.00	(278,528.95)
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	20.950000	(82,400.00)	(83,800.00)		3.569650	ACT/365					0.00	0.00	(4,156.04)
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	(4,280.00)	(30.000000)	1	7.10	123.96	100.00	0.00	0.00	0.00	(4,156.04)
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	27.100000	(676,800.00)	(650,400.00)		3.569650	ACT/365					0.00	0.00	25,105.87
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	28,800.00	(1,500.000000)	1	(211.71)	(3,694.13)	100.00	0.00	0.00	0.00	25,105.87
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	8.380000	(532,480.00)	(536,320.00)		3.569650	ACT/365					0.00	0.00	(17,607.27)
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	(18,379.75)	(30.000000)	1	46.28	772.47	100.00	0.00	0.00	0.00	(17,607.27)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	15.740000	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	38.050000	(623,200.00)	(608,800.00)		3.569650	ACT/365					0.00	0.00	164,325.22
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	166,681.91	(1,056.250000)	1	(104.50)	(2,356.69)	100.00	0.00	0.00	0.00	164,325.22
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	11.800000	(72,480.00)	(70,800.00)		3.569650	ACT/365					0.00	0.00	(5,681.87)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(5,280.00)	(1,475.000000)	1	(22.88)	(401.87)	100.00	0.00	0.00	0.00	(5,681.87)
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	0	HKD	31.850000	(3,202,800.00)	0.00		3.569650	ACT/365					193,470.20	0.00	195,953.49
HK0027032686	(102,000)	1.000000	0.000000	(3,381,689.19)	0.00	0.00	(30.000000)	1	304.40	2,483.30	100.00	0.00	2,483.30	0.00	195,953.49
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	(4,000)	HKD	21.400000	(126,000.00)	(85,600.00)		3.569650	ACT/365					(2,699.04)	0.00	(8,175.39)
CNE1000031W9	(6,000)	1.000000	20.100000	(120,600.00)	(80,400.00)	(5,200.00)	(800.000000)	1	(15.82)	(276.35)	100.00	0.00	(97.79)	0.00	(8,175.39)
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD															
3800.HK	(134,000)	HKD	1.130000	(125,080.00)	(151,420.00)		3.569650	ACT/365					0.00	0.00	3,342.31
KYG3774X1088	(106,000)	1.000000	1.154785	(122,009.32)	(154,741.22)	3,321.22	(30.000000)	1	10.90	21.09	100.00	0.00	0.00	0.00	3,342.31
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	53.800000	(447,720.00)	(451,920.00)		3.569650	ACT/365					0.00	0.00	(32,106.47)
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	(32,760.00)	(30.000000)	1	37.31	653.53	100.00	0.00	0.00	0.00	(32,106.47)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
HAIDILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	0	HKD	14.220000	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	94.600000	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	20.850000	(499,200.00)	(500,400.00)		3.569650	ACT/365					0.00	0.00	39,243.64
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	38,400.00	(30.000000)	1	48.59	843.64	100.00	0.00	0.00	0.00	39,243.64
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	26.800000	(110,600.00)	(107,200.00)		3.569650	ACT/365					0.00	0.00	(8,848.22)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(9,000.00)	(30.000000)	1	8.69	151.78	100.00	0.00	0.00	0.00	(8,848.22)
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	23.650000	(418,500.00)	(425,700.00)		3.569650	ACT/365					0.00	0.00	(35,701.83)
HK0000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	(36,000.00)	(194.444400)	1	15.82	298.17	100.00	0.00	0.00	0.00	(35,701.83)
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.740000	(257,040.00)	(254,320.00)		3.569650	ACT/365					0.00	0.00	17,693.36
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	17,680.00	(355.147000)	1	1.59	13.36	100.00	0.00	0.00	0.00	17,693.36
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(24,000)	HKD	4.000000	(256,000.00)	(96,000.00)		3.569650	ACT/365					11,114.65	0.00	18,263.20
CNE1000006Z4	(64,000)	1.000000	4.280000	(273,920.00)	(102,720.00)	6,720.00	(30.000000)	1	24.68	428.55	100.00	0.00	281.93	0.00	18,263.20
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	5.000000	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	73,499.97
INNOVENT BIOLOGICS INC CMN															
1801.HK	(30,000)	HKD	31.050000	(1,020,000.00)	(931,500.00)		3.569650	ACT/365					21,724.95	0.00	190,173.69
KYG4818G1010	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,098,000.00)	166,500.00	(30.000000)	1	113.32	1,948.74	100.00	0.00	229.26	0.00	190,173.69
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(36,150)	HKD	29.650000	(1,024,852.50)	(1,071,847.50)		3.569650	ACT/365					0.00	0.00	(54,449.30)
KYG5074A1004	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	(56,032.50)	(30.000000)	1	90.92	1,583.20	100.00	0.00	0.00	0.00	(54,449.30)
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(104,000)	HKD	4.890000	(606,520.00)	(508,560.00)		3.569650	ACT/365					12,707.66	0.00	114,674.63
KYG5264S1012	(118,000)	1.000000	5.882469	(695,216.81)	(611,776.81)	103,216.81	(800.847400)	1	(65.09)	(1,249.84)	100.00	0.00	(168.02)	0.00	114,674.63
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	0	HKD	46.750000	0.00	0.00		0.000000	ACT/365					43,924.39	0.00	44,939.05
KYG6470A1168	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1,014.66	100.00	0.00	1,014.66	0.00	44,939.05

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
NONGFU SPRING COMPANY LIMITED CMN CLASS H															
9633.HK	(16,000)	HKD	35.450000	(560,000.00)	(567,200.00)		3.569650	ACT/365					0.00	0.00	(5,515.04)
CNE100004272	(16,000)	1.000000	35.095983	(561,535.72)	(561,535.72)	(5,664.28)	(30.000000)	1	50.31	149.24	100.00	0.00	0.00	0.00	(5,515.04)
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(102,977)	HKD	6.160000	(633,308.55)	(634,338.32)		3.569650	ACT/365					0.00	0.00	(175,559.29)
KYG711391022	(102,977)	1.000000	5.298081	(645,580.45)	(645,580.45)	(88,757.87)	(1,649.028900)	1	(232.76)	(3,866.42)	100.00	(82,935.00)	0.00	0.00	(175,420.54)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.520000	(511,840.00)	(506,240.00)		3.569650	ACT/365					0.00	0.00	7,519.66
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	6,720.00	(30.000000)	1	45.96	799.66	100.00	0.00	0.00	0.00	7,519.66
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	14.920000	0.00	0.00		0.000000	ACT/365					1,601.16	0.00	1,578.92
CNE100000510	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.24)	100.00	0.00	(22.24)	0.00	1,578.92
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
2252.HK	(22,000)	HKD	9.810000	(201,740.00)	(215,820.00)		3.569650	ACT/365					0.00	0.00	(10,289.02)
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	(7,437.31)	(3,306.818100)	1	(162.39)	(2,851.71)	100.00	0.00	0.00	0.00	(10,289.02)
SHENZHOU INTL GROUP LTD CMN															
2313.HK	0	HKD	58.650000	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	0	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	65.450000	(63,200.00)	(65,450.00)		3.569650	ACT/365					27,925.89	0.00	31,705.57
KYG8586D1097	(1,000)	1.000000	68.850000	(68,850.00)	(68,850.00)	3,400.00	(30.000000)	1	6.21	379.68	100.00	0.00	271.85	0.00	31,705.57
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
0019.HK	(4,000)	HKD	69.250000	(67,900.00)	(277,000.00)		3.569650	ACT/365					0.00	0.00	596.99
HK0019000162	(1,000)	1.000000	69.394674	(68,816.98)	(277,578.70)	578.70	(30.000000)	1	6.17	18.30	100.00	0.00	0.00	0.00	596.99
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	(68,000)	HKD	103.900000	(152,508.01)	(7,065,200.00)		3.569650	ACT/365					0.00	0.00	33,858.98
HK0669013440	(1,500)	1.000000	104.397725	(152,508.01)	(7,099,045.31)	33,845.31	(30.000000)	1	13.66	13.66	100.00	0.00	0.00	0.00	33,858.98
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	18.660000	(290,560.00)	(298,560.00)		3.569650	ACT/365					0.00	0.00	(6,906.12)
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	(7,360.00)	(30.000000)	1	26.09	453.88	100.00	0.00	0.00	0.00	(6,906.12)
UNI-PRESIDENT CHINA HOLDINGS L'TD. CMN															
0220.HK	(66,000)	HKD	7.940000	(501,600.00)	(524,040.00)		3.569650	ACT/365					0.00	0.00	(7,775.80)
KYG9222R1065	(66,000)	1.000000	7.810000	(515,460.00)	(515,460.00)	(8,580.00)	(30.000000)	1	46.29	804.20	100.00	0.00	0.00	0.00	(7,775.80)
VOBILE GROUP LIMITED CMN															
3738.HK	(121,000)	HKD	3.300000	(382,360.00)	(399,300.00)		3.569650	ACT/365					0.00	0.00	28,058.86
KYG9390R1103	(121,000)	1.000000	3.546135	(429,082.38)	(429,082.38)	29,782.38	(1,525.000000)	1	(117.79)	(1,723.53)	100.00	0.00	0.00	0.00	28,058.86

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
WEIMOB INC CMN															
2013.HK	(355,000)	HKD	2.300000	(792,540.00)	(816,500.00)		3.569650	ACT/365					2,136.83	0.00	337,556.98
KYG9T20A1060	(357,000)	1.000000	3.270000	(1,167,390.00)	(1,160,850.00)	344,350.00	(2,232.282900)	1	(370.54)	(8,929.85)	100.00	0.00	(72.10)	0.00	337,556.98
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.460000	(128,480.00)	(128,480.00)		3.569650	ACT/365					0.00	0.00	10,724.56
JE00B3MW7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	10,560.00	(115.340900)	1	9.54	164.56	100.00	0.00	0.00	0.00	10,724.56
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	18.700000	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	24.500000	(540,140.00)	(553,700.00)		3.569650	ACT/365					0.00	0.00	15,124.05
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	14,690.00	(202.212300)	1	25.66	434.05	100.00	0.00	0.00	0.00	15,124.05
XIAOMI CORPORATION CMN CLASS B															
1810.HK	0	HKD	34.700000	0.00	0.00		0.000000	ACT/365					8,028.92	0.00	8,368.50
KYG9830T1067	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	339.59	100.00	0.00	339.59	0.00	8,368.50
YANKUANG ENERGY GROUP CO LTD CMN CLASS H															
1171.HK	(664,000)	HKD	7.900000	(5,298,720.00)	(5,245,600.00)		3.569650	ACT/365					0.00	0.00	685,800.30
CNE1000004Q8	(664,000)	1.000000	8.930304	(5,929,722.18)	(5,929,722.18)	684,122.18	(303.855400)	1	138.81	1,678.12	100.00	0.00	0.00	0.00	685,800.30
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	20.550000	(116,280.00)	(123,300.00)		3.569650	ACT/365					0.00	0.00	2,296.41
KYG9887T1168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	2,100.00	(30.000000)	1	11.31	196.41	100.00	0.00	0.00	0.00	2,296.41
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.680000	(1,012,506.00)	(1,014,024.00)		3.569650	ACT/365					0.00	0.00	11,940.81
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	16,698.00	(1,321.739100)	1	(265.85)	(4,757.19)	100.00	0.00	0.00	0.00	11,940.81
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	(10,000)	HKD	5.710000	(58,000.00)	(57,100.00)		3.569650	ACT/365					0.00	0.00	(105.52)
CNE100000X85	(10,000)	1.000000	5.700000	(57,000.00)	(57,000.00)	(100.00)	(375.000000)	1	(0.38)	(5.52)	100.00	0.00	0.00	0.00	(105.52)
TOTAL Short				(48,152,332.06)	(52,725,334.82)								1,106,468.80	0.00	2,219,530.22
				(49,954,283.17)	(53,983,293.43)	1,257,958.61			1,039.90	8,900.51		(153,797.69)	14,441.07	0.00	2,219,823.98
TOTAL HKD				30,385,876.94	26,397,122.18								574,367.28	102,597.62	361,763.16
				31,046,278.13	26,422,119.53	(24,997.35)			(7,527.36)	(137,919.73)		(49,687.03)	(6,471.43)	0.00	361,882.73
JPY															
Long															
AIR WATER CMN															
4088.T	31,900	JPY	1,892.500000	53,896,500.00	60,370,750.00		0.227000	ACT/365					0.00	0.00	(626,274.82)
JP3160670000	29,500	1.000000	1,911.817443	56,479,033.44	60,986,976.44	(616,226.44)	25.000000	1	(720.41)	(10,048.38)	90.00	0.00	0.00	0.00	(626,274.82)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
AJINOMOTO CO., INC. CMN															
2802.T	1,100	JPY	6,157.000000	0.00	6,772,700.00		0.227433	ACT/365					(156,111.87)	0.00	(148,889.62)
JP3119600009	0	1.000000	6,148.399620	0.00	6,763,239.58	9,460.42	25.000000	0	0.00	(2,238.17)	90.00	0.00	(2,238.17)	0.00	(148,889.62)
ASAHI KASEI CMN															
3407.T	19,100	JPY	1,037.000000	8,652,750.00	19,806,700.00		0.227000	ACT/365					(40,568.38)	0.00	(480,964.30)
JP3111200006	8,300	1.000000	1,059.970315	9,038,004.58	20,245,433.02	(438,733.02)	25.000000	1	(115.47)	(1,662.90)	90.00	0.00	(142.07)	0.00	(480,964.30)
BAYCURRENT CMN															
6532.T	14,900	JPY	5,758.000000	97,940,000.00	85,794,200.00		0.227000	ACT/365					1,025,476.28	0.00	7,425,119.18
JP3835250006	16,600	1.000000	5,327.637818	88,425,803.48	79,381,803.48	6,412,396.52	25.000000	1	(1,220.76)	(12,753.61)	90.00	0.00	(1,897.33)	0.00	7,425,119.18
CANON INC. CMN															
7751.T	5,500	JPY	4,926.000000	3,930,755.48	27,093,000.00		0.227000	ACT/365					0.00	0.00	36,390.07
JP3242800005	800	1.000000	4,919.374284	3,930,755.48	27,056,558.56	36,441.44	25.000000	1	(51.37)	(51.37)	90.00	0.00	0.00	0.00	36,390.07
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	41,700	JPY	2,771.000000	118,342,000.00	115,550,700.00		0.227000	ACT/365					(1,616,229.58)	0.00	(9,335,580.46)
JP3566800003	42,800	1.000000	2,955.512511	126,506,371.69	123,244,871.69	(7,694,171.69)	25.000000	1	(1,597.33)	(25,179.19)	90.00	0.00	(3,945.14)	0.00	(9,335,580.46)
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,262.000000	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)
CHUGAI PHARMACEUTICAL LTD CMN															
4519.T	0	JPY	6,690.000000	0.00	0.00		0.000000	ACT/365					(618,681.31)	0.00	(620,632.91)
JP3519400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,951.59)	90.00	0.00	(1,951.59)	0.00	(620,632.91)
CONCORDIA FINANCIAL GROUP CMN															
7186.T	0	JPY	888.700000	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	4,203.000000	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	3,193.000000	2,225,300.00	2,235,100.00		0.227000	ACT/365					0.00	0.00	(25,669.80)
JP3497400006	700	1.000000	3,229.209885	2,260,446.92	2,260,446.92	(25,346.92)	25.000000	1	(29.30)	(322.88)	90.00	0.00	0.00	0.00	(25,669.80)
DAIWA SECURITIES CMN															
8601.T	12,800	JPY	1,037.500000	11,716,000.00	13,280,000.00		0.227000	ACT/365					68,905.91	0.00	2,105.87
JP3502200003	11,600	1.000000	1,042.522538	12,130,309.58	13,344,288.48	(64,288.48)	25.000000	1	(155.69)	(2,511.56)	90.00	0.00	(467.04)	0.00	2,105.87
DISCO CORP. CMN															
6146.T	600	JPY	44,020.000000	26,516,723.48	26,412,000.00		0.227000	ACT/365					0.00	0.00	(105,070.01)
JP3548600000	600	1.000000	44,194.539125	26,516,723.48	26,516,723.48	(104,723.48)	25.000000	1	(346.53)	(346.53)	90.00	0.00	0.00	0.00	(105,070.01)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
FAST RETAILING CO LTD CMN															
9983.T	0	JPY	48,500,000.00	14,472,000.00	0.00		0.227000	ACT/365					(2,678,436.19)	0.00	(2,687,077.21)
JP3802300008	300	1.000000	0.000000	14,377,184.46	0.00	0.00	25.000000	1	(188.54)	(8,641.03)	90.00	0.00	(8,829.36)	0.00	(2,687,077.21)
FP PARTNER INC. CMN															
7388.T	0	JPY	2,427,000.00	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	6,400	JPY	7,865,000.00	38,380,000.00	50,336,000.00		0.227000	ACT/365					0.00	0.00	687,218.98
JP3820000002	5,000	1.000000	7,757.394823	38,839,024.37	49,647,326.87	688,673.13	25.000000	1	(504.42)	(1,454.15)	90.00	0.00	0.00	0.00	687,218.98
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	8,100	JPY	3,293,000.00	26,341,200.00	26,673,300.00		0.227000	ACT/365					(863,872.74)	0.00	(1,015,093.55)
JP3814000000	8,100	1.000000	3,309.000000	26,802,900.00	26,802,900.00	(129,600.00)	25.000000	1	(347.11)	(21,620.81)	90.00	0.00	(16,733.51)	0.00	(1,015,093.55)
FUJIKURA LTD. CMN															
5803.T	6,000	JPY	6,040,000.00	25,542,000.00	36,240,000.00		0.227000	ACT/365					0.00	0.00	(619,863.40)
JP3811000003	4,300	1.000000	6,143.099276	26,719,136.63	36,858,595.65	(618,595.65)	25.000000	1	(341.12)	(1,267.75)	90.00	0.00	0.00	0.00	(619,863.40)
FUKUOKA FINANCIAL GROUP CMN															
8354.T	0	JPY	4,112,000.00	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
FURUKAWA ELECTRIC LTD CMN															
5801.T	0	JPY	7,120,000.00	677,844.06	0.00		0.227000	ACT/365					27,410.10	0.00	27,401.24
JP3827200001	100	1.000000	0.000000	677,844.06	0.00	0.00	25.000000	1	(8.86)	(8.86)	90.00	0.00	(8.86)	0.00	27,401.24
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	3,100	JPY	7,841,000.00	23,817,300.00	24,307,100.00		0.227000	ACT/365					0.00	0.00	129,950.20
JP3385890003	3,100	1.000000	7,797.918021	24,173,545.86	24,173,545.86	133,554.14	25.000000	1	(313.47)	(3,603.94)	90.00	0.00	0.00	0.00	129,950.20
HIKARI TSUSHIN, INC. CMN															
9435.T	3,200	JPY	34,220,000.00	102,120,000.00	109,504,000.00		0.227000	ACT/365					0.00	0.00	127,660.37
JP3783420007	3,000	1.000000	34,252.285694	102,734,867.54	109,607,314.22	(103,314.22)	25.000000	1	(1,338.38)	(15,355.41)	90.00	246,330.00	0.00	0.00	127,533.28
HITACHI CMN															
6501.T	27,100	JPY	3,799,000.00	96,256,800.00	102,952,900.00		0.227000	ACT/365					0.00	0.00	(1,164,449.67)
JP3788600009	26,100	1.000000	3,841.530948	100,420,049.15	104,105,488.69	(1,152,588.69)	25.000000	1	(1,283.82)	(11,860.97)	90.00	0.00	0.00	0.00	(1,164,449.67)
IHI CORPORATION CMN															
7013.T	0	JPY	8,673,000.00	0.00	0.00		0.000000	ACT/365					(75,606.18)	0.00	(77,769.89)
JP3134800006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2,163.70)	90.00	0.00	(2,163.70)	0.00	(77,769.89)
INPEX CMN															
1605.T	2,600	JPY	1,955,500.00	31,848,000.00	5,084,300.00		0.227000	ACT/365					(190,763.04)	0.00	171,131.45
JP3294460005	16,000	1.000000	1,985.775806	31,768,316.07	5,163,017.10	(78,717.10)	25.000000	1	(415.71)	(8,308.42)	90.00	448,920.00	(8,007.09)	0.00	170,899.85

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
JAPAN EXCHANGE GROUP CMN															
8697.T	86,200	JPY	1,672.500000	134,663,100.00	144,169,500.00		0.227000	ACT/365					346.43	0.00	(7,451,320.87)
JP3183200009	80,300	1.000000	1,758.662749	141,752,939.14	151,596,728.94	(7,427,228.94)	25.000000	1	(1,803.94)	(24,438.36)	90.00	0.00	(51.16)	0.00	(7,451,320.87)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,544.500000	0.00	0.00		0.000000	ACT/365					1,292,950.49	0.00	1,291,215.90
JP3946750001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,734.59)	90.00	0.00	(1,734.59)	0.00	1,291,215.90
JAPAN POST HOLDINGS CO. LTD. CMN															
6178.T	0	JPY	1,532.500000	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	0	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	13,600	JPY	2,909.000000	40,537,500.00	39,562,400.00		0.227000	ACT/365					5,355.17	0.00	654.72
JP3233250004	13,800	1.000000	2,908.797996	40,141,052.74	39,559,652.74	2,747.26	25.000000	1	(527.30)	(7,447.70)	90.00	0.00	(225.64)	0.00	654.72
JAPAN TOBACCO INC. CMN															
2914.T	23,100	JPY	3,874.000000	109,256,000.00	89,489,400.00		0.227000	ACT/365					(5,696,494.04)	0.00	(5,588,788.41)
JP3726800000	28,000	1.000000	4,039.429230	113,302,815.21	93,310,815.21	(3,821,415.21)	25.000000	1	(1,452.98)	(34,299.16)	90.00	3,963,420.00	(19,734.42)	0.00	(5,590,833.18)
KAKAKU.COM, INC. CMN															
2371.T	62,800	JPY	2,307.500000	145,666,350.00	144,911,000.00		0.227000	ACT/365					(31,795.13)	0.00	(6,490,368.08)
JP3206000006	63,100	1.000000	2,409.930640	152,069,644.20	151,343,644.20	(6,432,644.20)	25.000000	1	(1,943.46)	(25,928.76)	90.00	0.00	(139.55)	0.00	(6,490,368.08)
KAMIGUMI CMN															
9364.T	6,200	JPY	3,334.000000	12,078,000.00	20,670,800.00		0.227000	ACT/365					0.00	0.00	(172,038.04)
JP3219000001	3,600	1.000000	3,361.686237	12,153,389.92	20,842,454.67	(171,654.67)	25.000000	1	(158.31)	(383.37)	90.00	0.00	0.00	0.00	(172,038.04)
KANSAI PAINT CO LTD CMN															
4613.T	600	JPY	2,111.500000	0.00	1,266,900.00		0.227433	ACT/365					0.00	0.00	3,167.86
JP3229400001	0	1.000000	2,106.220229	0.00	1,263,732.14	3,167.86	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,167.86
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	1,100	JPY	7,025.000000	7,531,700.00	7,727,500.00		0.227000	ACT/365					(118,094.92)	0.00	(45,225.09)
JP3224200000	1,100	1.000000	6,957.434022	7,653,177.42	7,653,177.42	74,322.58	25.000000	1	(99.18)	(1,452.74)	90.00	0.00	(817.30)	0.00	(45,225.09)
KAWASAKI KISEN KAISHA, LTD. CMN															
9107.T	23,700	JPY	1,953.500000	22,288,000.00	46,297,950.00		0.227000	ACT/365					0.00	0.00	(1,313,672.94)
JP3223800008	11,200	1.000000	2,008.877404	22,992,644.43	47,610,394.47	(1,312,444.47)	25.000000	1	(295.65)	(1,228.47)	90.00	0.00	0.00	0.00	(1,313,672.94)
KDDI CORPORATION CMN															
9433.T	42,600	JPY	4,834.000000	211,547,200.00	205,928,400.00		0.227000	ACT/365					(604,476.74)	0.00	(3,873,279.85)
JP3496400007	43,600	1.000000	4,909.965974	214,206,550.50	209,164,550.50	(3,236,150.50)	25.000000	1	(2,781.14)	(32,652.62)	90.00	0.00	(2,528.09)	0.00	(3,873,279.85)
KEIHAN ELECTRIC RAILWAY CMN															
9045.T	0	JPY	3,146.000000	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)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
KEYENCE CORP. CMN															
6861.T	0	JPY	67,670.000000	12,976,000.00	0.00		0.227000	ACT/365					850,408.15	0.00	836,483.40
JP3236200006	200	1.000000	0.000000	12,698,825.37	0.00	0.00	25.000000	1	(167.85)	(13,924.75)	90.00	0.00	(13,924.75)	0.00	836,483.40
KIKKOMAN CORP. CMN															
2801.T	39,000	JPY	1,607.500000	62,365,050.00	62,692,500.00		0.227000	ACT/365					(224,580.17)	0.00	(3,251,182.87)
JP3240400006	38,700	1.000000	1,684.859036	65,243,860.67	65,709,502.39	(3,017,002.39)	25.000000	1	(832.92)	(9,600.31)	90.00	0.00	(395.98)	0.00	(3,251,182.87)
KINDEN CORPORATION CMN															
1944.T	6,700	JPY	3,000.000000	21,182,850.00	20,100,000.00		0.227000	ACT/365					(100,438.18)	0.00	(353,772.67)
JP3263000006	7,100	1.000000	3,037.150302	21,563,307.03	20,348,907.03	(248,907.03)	25.000000	1	(279.19)	(4,427.47)	90.00	0.00	(806.30)	0.00	(353,772.67)
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	11,800	JPY	2,183.000000	29,118,200.00	25,759,400.00		0.227000	ACT/365					(126,387.54)	0.00	(30,184.41)
JP3299600001	13,400	1.000000	2,174.360432	29,143,853.09	25,657,453.09	101,946.91	25.000000	1	(380.69)	(5,743.78)	90.00	0.00	(1,180.38)	0.00	(30,184.41)
LASERTEC CORP CMN															
6920.T	0	JPY	15,045.000000	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	31,033.98
LY CMN															
4689.T	0	JPY	425.700000	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	14,800	JPY	1,919.000000	24,218,900.00	28,401,200.00		0.227000	ACT/365					0.00	0.00	(1,182,347.26)
JP3167370000	12,700	1.000000	1,998.626894	25,607,719.87	29,579,678.03	(1,178,478.03)	25.000000	1	(325.14)	(3,869.24)	90.00	0.00	0.00	0.00	(1,182,347.26)
MARUWA CO, LTD CMN															
5344.T	300	JPY	49,060.000000	9,526,000.00	14,718,000.00		0.227000	ACT/365					0.00	0.00	192,678.63
JP3879250003	200	1.000000	48,416.480200	9,666,628.29	14,524,944.06	193,055.94	25.000000	1	(125.37)	(377.31)	90.00	0.00	0.00	0.00	192,678.63
MEBUKI FINANCIAL GROUP CMN															
7167.T	0	JPY	660.500000	0.00	0.00		0.000000	ACT/365					13,975.44	0.00	13,188.28
JP3117700009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(787.16)	90.00	0.00	(787.16)	0.00	13,188.28
MEIDENSHA CORP. CMN															
6508.T	4,400	JPY	4,200.000000	17,996,000.00	18,480,000.00		0.227000	ACT/365					0.00	0.00	(351,074.43)
JP3919800007	4,400	1.000000	4,279.181621	18,828,399.13	18,828,399.13	(348,399.13)	25.000000	1	(240.36)	(2,675.30)	90.00	0.00	0.00	0.00	(351,074.43)
MEITEC CORP. CMN															
9744.T	41,400	JPY	2,886.500000	119,501,100.00	119,501,100.00		0.227000	ACT/365					0.00	0.00	(3,145,375.97)
JP3919200000	41,400	1.000000	2,961.955796	122,624,969.95	122,624,969.95	(3,123,869.95)	25.000000	1	(1,581.13)	(21,506.02)	90.00	0.00	0.00	0.00	(3,145,375.97)
MISUMI GROUP INC. CMN															
9962.T	13,300	JPY	2,298.000000	30,403,800.00	30,563,400.00		0.227000	ACT/365					(11,565.21)	0.00	(1,853,702.13)
JP3885400006	13,300	1.000000	2,436.113872	32,400,314.50	32,400,314.50	(1,836,914.50)	25.000000	1	(409.75)	(5,222.42)	90.00	0.00	(28.76)	0.00	(1,853,702.13)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
MITSUBISHI ELEC CORP CMN															
6503.T	2,500	JPY	2,583.500000	6,375,000.00	6,458,750.00		0.227000	ACT/365					0.00	0.00	(52,085.62)
JP3902400005	2,500	1.000000	2,604.129257	6,510,323.14	6,510,323.14	(51,573.14)	25.000000	1	(84.15)	(512.48)	90.00	0.00	0.00	0.00	(52,085.62)
MITSUBISHI HC CAPITAL CMN															
8593.T	137,400	JPY	1,023.000000	138,806,250.00	140,560,200.00		0.227000	ACT/365					(401,154.10)	0.00	(2,886,823.71)
JP3499800005	137,500	1.000000	1,040.893757	143,123,002.24	143,018,802.24	(2,458,602.24)	25.000000	1	(1,840.84)	(27,067.37)	90.00	0.00	(1,810.50)	0.00	(2,886,823.71)
MITSUBISHI HEAVY IND CMN															
7011.T	29,200	JPY	2,089.000000	73,236,600.00	60,998,800.00		0.227000	ACT/365					(869,010.54)	0.00	(2,610,272.94)
JP3900000005	34,800	1.000000	2,148.411514	75,182,416.21	62,733,616.21	(1,734,816.21)	25.000000	1	(969.19)	(6,446.19)	90.00	0.00	(2,276.06)	0.00	(2,610,272.94)
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,915.500000	0.00	0.00		0.000000	ACT/365					332,006.55	0.00	330,544.61
JP3902900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,461.94)	90.00	0.00	(1,461.94)	0.00	330,544.61
MIURA CO., LTD. CMN															
8801.T	0	JPY	1,292.500000	0.00	0.00		0.000000	ACT/365					(16,337.87)	0.00	(16,451.62)
JP3893200000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(113.75)	90.00	0.00	(113.75)	0.00	(16,451.62)
MIURA CO., LTD CMN															
6005.T	1,300	JPY	3,775.000000	3,043,200.00	4,907,500.00		0.227000	ACT/365					0.00	0.00	(97,345.32)
JP3880800002	800	1.000000	3,849.634825	3,111,102.21	5,004,525.27	(97,025.27)	25.000000	1	(40.19)	(320.05)	90.00	0.00	0.00	0.00	(97,345.32)
MS&AD INSURANCE GROUP HOLDINGS CMN															
8725.T	8,400	JPY	3,215.000000	24,763,200.00	27,006,000.00		0.227000	ACT/365					(258,741.72)	0.00	(416,714.33)
JP3890310000	7,700	1.000000	3,233.504282	24,919,590.26	27,161,435.97	(155,435.97)	25.000000	1	(324.59)	(2,536.65)	90.00	0.00	(458.37)	0.00	(416,714.33)
MURATA MFG. CO., LTD. CMN															
6981.T	13,400	JPY	2,419.000000	0.00	32,414,600.00		0.227433	ACT/365					0.00	0.00	460,723.14
JP3914400001	0	1.000000	2,384.617676	0.00	31,953,876.86	460,723.14	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	460,723.14
NGK INSULATORS CMN															
5333.T	29,800	JPY	1,928.500000	56,679,600.00	57,469,300.00		0.227000	ACT/365					(26,979.10)	0.00	(2,555,939.44)
JP3695200000	29,800	1.000000	2,013.000000	59,987,400.00	59,987,400.00	(2,518,100.00)	25.000000	1	(761.29)	(10,860.34)	90.00	0.00	(47.18)	0.00	(2,555,939.44)
NICHIREI CORP CMN															
2871.T	19,600	JPY	3,928.000000	78,209,000.00	76,988,800.00		0.227000	ACT/365					(255,508.36)	0.00	(4,876,526.44)
JP3685200006	19,700	1.000000	4,162.990024	82,011,204.47	81,594,604.47	(4,605,804.47)	25.000000	1	(1,045.72)	(15,213.61)	90.00	0.00	(605.48)	0.00	(4,876,526.44)
NIPPON PAINT CO., LTD. CMN															
4612.T	56,000	JPY	986.600000	45,774,180.00	55,249,600.00		0.227000	ACT/365					0.00	0.00	(668,852.88)
JP3749400002	47,400	1.000000	1,000.911056	47,590,129.22	56,051,019.14	(801,419.14)	25.000000	1	(609.49)	(6,393.74)	90.00	138,960.00	0.00	0.00	(668,924.57)
NIPPON SANJO HOLDINGS CORP CMN															
4091.T	19,700	JPY	4,291.000000	83,744,700.00	84,532,700.00		0.227000	ACT/365					271.22	0.00	(2,471,979.29)
JP3711600001	19,700	1.000000	4,415.716722	86,989,619.43	86,989,619.43	(2,456,919.43)	25.000000	1	(1,114.60)	(15,331.09)	90.00	0.00	(17.49)	0.00	(2,471,979.29)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NIPPON SHINYAKU CMN															
4516.T	600	JPY	3,737.000000	2,292,000.00	2,242,200.00		0.227000	ACT/365					0.00	0.00	(151,635.94)
JP3717600005	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	(151,200.00)	25.000000	1	(30.58)	(435.94)	90.00	0.00	0.00	0.00	(151,635.94)
NIPPON SHOKUBAI LTD CMN															
4114.T	46,000	JPY	1,875.000000	85,741,200.00	86,250,000.00		0.227000	ACT/365					0.00	0.00	(1,852,216.80)
JP3715200006	45,900	1.000000	1,914.916570	87,898,500.00	88,086,162.20	(1,836,162.20)	25.000000	1	(1,133.92)	(16,054.60)	90.00	0.00	0.00	0.00	(1,852,216.80)
NIPPON TELEGRAPH & TELE CMN															
9432.T	36,300	JPY	151.600000	0.00	5,503,080.00		0.227433	ACT/365					(7,968.30)	0.00	22,660.84
JP3735400008	0	1.000000	150.754702	0.00	5,472,395.68	30,684.32	25.000000	0	0.00	(55.17)	90.00	0.00	(55.17)	0.00	22,660.84
NIPPON YUSEN KABUSHIKI KAISHA CMN															
9101.T	2,400	JPY	4,742.000000	966,962.85	11,380,800.00		0.227000	ACT/365					(24,915.03)	0.00	(57,749.50)
JP3753000003	200	1.000000	4,755.675766	966,962.85	11,413,621.84	(32,821.84)	25.000000	1	(12.64)	(12.64)	90.00	0.00	(62.51)	0.00	(57,749.50)
NISSAN CHEMICAL IND CMN															
4021.T	1,800	JPY	4,647.000000	6,517,000.00	8,364,600.00		0.227000	ACT/365					0.00	0.00	(424,368.82)
JP3670800006	1,400	1.000000	4,882.067131	6,928,600.00	8,787,720.84	(423,120.84)	25.000000	1	(87.73)	(1,247.98)	90.00	0.00	0.00	0.00	(424,368.82)
NISSIN FOODS HOLDINGS CMN															
2897.T	0	JPY	3,546.000000	0.00	0.00		0.000000	ACT/365					(291,643.07)	0.00	(292,128.31)
JP3675600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(485.24)	90.00	0.00	(485.24)	0.00	(292,128.31)
NITTO DENKO CMN															
6988.T	8,100	JPY	2,672.000000	12,657,600.00	21,643,200.00		0.227000	ACT/365					6,802.80	0.00	24,723.97
JP3684000007	4,800	1.000000	2,669.604069	12,835,521.76	21,623,792.96	19,407.04	25.000000	1	(166.52)	(1,485.88)	90.00	0.00	(7.01)	0.00	24,723.97
NOF CORPORATION CMN															
4403.T	37,100	JPY	2,084.000000	70,737,000.00	77,316,400.00		0.227000	ACT/365					0.00	0.00	(3,856,576.19)
JP3753400005	34,000	1.000000	2,187.608643	74,715,161.73	81,160,280.64	(3,843,880.64)	25.000000	1	(949.17)	(12,695.55)	90.00	0.00	0.00	0.00	(3,856,576.19)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,776.000000	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	1,992.500000	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	24,400	JPY	6,859.000000	164,456,000.00	167,359,600.00		0.227000	ACT/365					0.00	0.00	(1,535,530.69)
JP3173500004	24,400	1.000000	6,920.741516	168,866,092.99	168,866,092.99	(1,506,492.99)	25.000000	1	(2,176.62)	(29,037.70)	90.00	0.00	0.00	0.00	(1,535,530.69)
OBIC CO., LTD CMN															
4684.T	53,800	JPY	4,492.000000	263,700,000.00	241,669,600.00		0.227000	ACT/365					(915,804.78)	0.00	(11,124,102.38)
JP3173400007	58,600	1.000000	4,680.855328	274,356,416.63	251,830,016.63	(10,160,416.63)	25.000000	1	(3,512.44)	(47,880.97)	90.00	0.00	(4,345.66)	0.00	(11,124,102.38)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
ONO PHARMACEUTICAL CMN															
4528.T	0	JPY	1,624.500000	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	2,200	JPY	14,150.000000	59,682,000.00	31,130,000.00		0.227000	ACT/365					(1,853,046.85)	0.00	(4,075,519.64)
JP3689500001	4,200	1.000000	15,155.000000	63,651,000.00	33,341,000.00	(2,211,000.00)	25.000000	1	(804.64)	(11,472.79)	90.00	0.00	(5,754.36)	0.00	(4,075,519.64)
ORIX CMN															
8591.T	57,500	JPY	3,273.000000	230,583,300.00	188,197,500.00		0.227000	ACT/365					(568,680.85)	0.00	1,854,831.18
JP3200450009	71,900	1.000000	3,230.474570	232,556,398.70	185,752,287.76	2,445,212.24	25.000000	1	(3,025.65)	(21,700.22)	90.00	0.00	(6,966.49)	0.00	1,854,831.18
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	0	JPY	8,007.000000	8,004,000.00	0.00		0.227000	ACT/365					(165,393.92)	0.00	(166,303.91)
JP3188220002	1,000	1.000000	0.000000	8,017,271.09	0.00	0.00	25.000000	1	(104.68)	(909.99)	90.00	0.00	(993.58)	0.00	(166,303.91)
RECRUIT HOLDINGS CMN															
6098.T	6,300	JPY	10,685.000000	73,347,000.00	67,315,500.00		0.227000	ACT/365					54,393.63	0.00	(198,751.42)
JP3970300004	6,900	1.000000	10,724.867345	73,893,802.78	67,566,664.28	(251,164.28)	25.000000	1	(961.94)	(1,980.78)	90.00	0.00	(936.59)	0.00	(198,751.42)
RESONA HOLDINGS CMN															
8308.T	0	JPY	1,140.000000	0.00	0.00		0.000000	ACT/365					528,669.01	0.00	525,241.30
JP3500610005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3,427.71)	90.00	0.00	(3,427.71)	0.00	525,241.30
SANSAN CMN															
4443.T	3,800	JPY	2,378.000000	10,189,000.00	9,036,400.00		0.227000	ACT/365					26,664.00	0.00	619,369.34
JP3332540008	4,600	1.000000	2,221.569810	10,277,965.28	8,441,965.28	594,434.72	25.000000	1	(133.71)	(1,729.38)	90.00	0.00	(385.78)	0.00	619,369.34
SCREEN HOLDINGS CMN															
7735.T	0	JPY	11,030.000000	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	9,500	JPY	3,219.000000	42,880,000.00	30,580,500.00		0.227000	ACT/365					(460,401.15)	0.00	(1,205,677.09)
JP3400400002	13,400	1.000000	3,296.700539	44,309,555.12	31,318,655.12	(738,155.12)	25.000000	1	(569.27)	(7,120.82)	90.00	0.00	(2,482.64)	0.00	(1,205,677.09)
SECOM CO., LTD. CMN															
9735.T	0	JPY	5,145.000000	0.00	0.00		0.000000	ACT/365					(38,350.92)	0.00	(39,172.73)
JP3421800008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(821.81)	90.00	0.00	(821.81)	0.00	(39,172.73)
SEIBU HOLDINGS INC CMN															
9024.T	0	JPY	3,164.000000	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
SEVEN BANK CMN															
8410.T	295,400	JPY	308.900000	90,628,720.00	91,249,060.00		0.227000	ACT/365					0.00	0.00	(492,770.87)
JP3105220002	295,400	1.000000	310.514464	91,725,972.72	91,725,972.72	(476,912.72)	25.000000	1	(1,191.20)	(15,858.15)	90.00	0.00	0.00	0.00	(492,770.87)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SHIMADZU CORP. CMN SRS#17697749															
7701.T	5,000	JPY	4,376.000000	9,798,000.00	21,880,000.00		0.227000	ACT/365					0.00	0.00	339,858.96
JP3357200009	2,300	1.000000	4,307.939998	9,820,638.30	21,539,699.99	340,300.01	25.000000	1	(128.19)	(441.05)	90.00	0.00	0.00	0.00	339,858.96
SHIMAMURA CO LTD CMN															
8227.T	2,400	JPY	8,565.000000	22,357,400.00	20,556,000.00		0.227000	ACT/365					(238,800.13)	0.00	(841,258.15)
JP3358200008	2,600	1.000000	8,814.000000	22,916,400.00	21,153,600.00	(597,600.00)	25.000000	1	(295.65)	(4,858.02)	90.00	0.00	(1,036.86)	0.00	(841,258.15)
SHIN-ETSU CHEMICAL CMN															
4063.T	0	JPY	5,161.000000	0.00	0.00		0.000000	ACT/365					(197,111.31)	0.00	(198,170.61)
JP3371200001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,059.30)	90.00	0.00	(1,059.30)	0.00	(198,170.61)
SHIZUOKA FINANCIAL GROUP CMN															
5831.T	0	JPY	1,353.500000	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	1,000	JPY	59,420.000000	63,635,136.02	59,420,000.00		0.227000	ACT/365					(61,933.70)	0.00	1,506,955.29
JP3162600005	1,100	1.000000	57,850.123650	63,635,136.02	57,850,123.65	1,569,876.35	25.000000	1	(831.62)	(987.36)	90.00	0.00	(306.92)	0.00	1,506,955.29
SOMPO HOLDINGS, INC. CMN															
8630.T	0	JPY	4,201.000000	0.00	0.00		0.000000	ACT/365					302,806.52	0.00	294,267.72
JP3165000005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8,538.81)	90.00	0.00	(8,538.81)	0.00	294,267.72
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	1,900	JPY	3,791.000000	7,195,300.00	7,202,900.00		0.227000	ACT/365					(19,749.81)	0.00	(179,014.26)
JP3409400003	1,900	1.000000	3,874.000000	7,360,600.00	7,360,600.00	(157,700.00)	25.000000	1	(95.06)	(1,564.45)	90.00	0.00	(222.99)	0.00	(179,014.26)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,273.000000	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	64,766.57
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,745.000000	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	0	JPY	4,913.000000	7,768,000.00	0.00		0.227000	ACT/365					94,890.15	0.00	93,718.57
JP3409000001	1,600	1.000000	0.000000	7,721,244.71	0.00	0.00	25.000000	1	(101.23)	(1,171.59)	90.00	0.00	(1,247.57)	0.00	93,718.57
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	5,000	JPY	7,080.000000	35,700,000.00	35,400,000.00		0.227000	ACT/365					0.00	0.00	(2,573,750.70)
JP3368400002	5,000	1.000000	7,593.409451	37,967,047.26	37,967,047.26	(2,567,047.25)	25.000000	1	(480.64)	(6,703.44)	90.00	0.00	0.00	0.00	(2,573,750.70)
TAKASAGO THERMAL ENGINEERING CMN															
1969.T	0	JPY	5,985.000000	0.00	0.00		0.000000	ACT/365					(18,760.17)	0.00	(18,857.50)
JP3455200000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(97.32)	90.00	0.00	(97.32)	0.00	(18,857.50)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TDK CORP CMN															
6762.T	53,400	JPY	1,878.500000	86,930,400.00	100,311,900.00		0.227000	ACT/365					0.00	0.00	(105,582.40)
JP3538800008	46,400	1.000000	1,880.369407	87,300,024.14	100,411,726.34	(99,826.34)	25.000000	1	(1,138.35)	(5,756.06)	90.00	0.00	0.00	0.00	(105,582.40)
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	21,800	JPY	2,901.500000	59,082,400.00	63,252,700.00		0.227000	ACT/365					0.00	0.00	(150,735.60)
JP3545240008	20,800	1.000000	2,921.773038	60,810,264.75	63,694,652.22	(441,952.22)	25.000000	1	(782.86)	(8,483.38)	90.00	299,700.00	0.00	0.00	(150,890.22)
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	29,200	JPY	1,846.500000	58,705,250.00	53,917,800.00		0.227000	ACT/365					(50,720.81)	0.00	(29,428.06)
JP3283460008	32,300	1.000000	1,845.426355	59,641,599.58	53,886,449.58	31,350.42	25.000000	1	(773.01)	(10,057.67)	90.00	0.00	(1,090.94)	0.00	(29,428.06)
TIS INC. CMN															
3626.T	3,900	JPY	3,416.000000	21,546,000.00	13,322,400.00		0.227000	ACT/365					(751,734.14)	0.00	(1,916,521.67)
JP3104890003	6,300	1.000000	3,713.632550	23,451,966.94	14,483,166.94	(1,160,766.94)	25.000000	1	(293.43)	(4,020.58)	90.00	0.00	(1,714.80)	0.00	(1,916,521.67)
TOBU RAILWAY CMN															
9001.T	30,700	JPY	2,528.500000	77,885,900.00	77,624,950.00		0.227000	ACT/365					(64,262.56)	0.00	(1,336,821.73)
JP3597800006	30,700	1.000000	2,569.474267	78,882,859.99	78,882,859.99	(1,257,909.99)	25.000000	1	(1,024.05)	(14,649.18)	90.00	0.00	(592.33)	0.00	(1,336,821.73)
TOKIO MARINE HOLDINGS CMN															
8766.T	12,500	JPY	5,318.000000	93,667,200.00	66,475,000.00		0.227000	ACT/365					(436,741.91)	0.00	870,964.25
JP3910660004	17,600	1.000000	5,212.614137	91,702,507.23	65,157,676.71	1,317,323.29	25.000000	1	(1,211.87)	(9,617.12)	90.00	0.00	(4,902.37)	0.00	870,964.25
TOKYO ELECTRIC POWER CMN															
9501.T	101,000	JPY	428.200000	42,063,430.00	43,248,200.00		0.227000	ACT/365					0.00	0.00	370,187.12
JP3585800000	99,700	1.000000	424.512245	42,327,101.07	42,875,736.73	372,463.27	25.000000	1	(551.35)	(2,276.15)	90.00	0.00	0.00	0.00	370,187.12
TORAY INDUSTRIES CMN															
3402.T	31,300	JPY	1,023.500000	18,627,700.00	32,035,550.00		0.227000	ACT/365					103,331.04	0.00	400,464.00
JP3621000003	18,200	1.000000	1,013.896657	18,334,344.39	31,734,965.38	300,584.62	25.000000	1	(241.61)	(3,451.66)	90.00	0.00	(497.67)	0.00	400,464.00
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	0	JPY	10,065.000000	0.00	0.00		0.000000	ACT/365					4,362.49	0.00	4,265.66
JP3613000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(96.83)	90.00	0.00	(96.83)	0.00	4,265.66
TOYO TANSO CMN															
5310.T	600	JPY	4,110.000000	2,394,000.00	2,466,000.00		0.227000	ACT/365					0.00	0.00	66,765.89
JP3616000000	600	1.000000	3,998.593225	2,399,155.94	2,399,155.94	66,844.06	25.000000	1	(31.32)	(78.17)	90.00	0.00	0.00	0.00	66,765.89
TOYOTA INDUSTRIES CMN															
6201.T	3,000	JPY	12,475.000000	0.00	37,425,000.00		0.227433	ACT/365					0.00	0.00	1,078,637.64
JP3634600005	0	1.000000	12,115.454120	0.00	36,346,362.36	1,078,637.64	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	1,078,637.64
TREND MICRO INC. CMN															
4704.T	0	JPY	8,639.000000	0.00	0.00		0.000000	ACT/365					44,176.22	0.00	43,961.03
JP3637300009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	85,300	JPY	1,346.500000	122,902,600.00	114,856,450.00		0.227000	ACT/365					(193,405.05)	0.00	(2,345,693.91)
JP3944130008	92,200	1.000000	1,371.479653	126,488,514.39	116,987,214.39	(2,130,764.39)	25.000000	1	(1,628.45)	(21,524.46)	90.00	0.00	(1,821.88)	0.00	(2,345,693.91)
VISIONAL INC CMN															
4194.T	2,000	JPY	7,494.000000	14,326,000.00	14,988,000.00		0.227000	ACT/365					0.00	0.00	(717,799.79)
JP3800270005	1,900	1.000000	7,851.827961	14,955,607.30	15,703,655.92	(715,655.92)	25.000000	1	(191.13)	(2,143.86)	90.00	0.00	0.00	0.00	(717,799.79)
YAKULT HONSHA CO., LTD. CMN															
2267.T	24,900	JPY	2,837.500000	70,902,750.00	70,653,750.00		0.227000	ACT/365					(217,685.35)	0.00	(3,655,569.74)
JP3931600005	24,900	1.000000	2,975.023605	74,078,087.77	74,078,087.77	(3,424,337.77)	25.000000	1	(946.34)	(13,546.62)	90.00	0.00	(647.24)	0.00	(3,655,569.74)
YAMAZAKI BAKING CO LTD CMN															
2212.T	6,300	JPY	2,850.000000	17,510,850.00	17,955,000.00		0.227000	ACT/365					(46,823.49)	0.00	(406,825.90)
JP3935600001	6,300	1.000000	2,943.500000	18,544,050.00	18,544,050.00	(589,050.00)	25.000000	1	(235.27)	(3,512.41)	90.00	232,560.00	(138.99)	0.00	(406,945.88)
ZENKOKU HOSHO CO LTD CMN															
7164.T	9,000	JPY	5,350.000000	45,992,800.00	48,150,000.00		0.227000	ACT/365					0.00	0.00	(944,324.01)
JP3429250008	8,600	1.000000	5,454.332286	46,944,051.17	49,088,990.58	(938,990.58)	25.000000	1	(606.97)	(5,333.43)	90.00	0.00	0.00	0.00	(944,324.01)
ZOZO CMN															
3092.T	29,400	JPY	4,832.000000	138,309,600.00	142,060,800.00		0.227000	ACT/365					0.00	0.00	(1,530,073.71)
JP3399310006	28,600	1.000000	4,883.250223	139,705,105.53	143,567,556.57	(1,506,756.57)	25.000000	1	(1,816.18)	(23,317.14)	90.00	0.00	0.00	0.00	(1,530,073.71)
TOTAL Long				4,343,845,151.88	4,361,679,290.00	(78,997,188.50)			(57,437.99)	(755,352.34)		5,425,740.00	(11,198,266.36)	0.00	(85,525,067.19)
				4,451,654,123.53	4,440,676,478.50	(78,997,188.50)							(158,611.11)	0.00	(85,527,866.38)
Short															
ADVANTEST CORP CMN															
6857.T	0	JPY	9,370.000000	0.00	0.00		0.000000	ACT/365					2,654,757.81	0.00	2,654,642.57
JP3122400009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(115.24)	92.00	0.00	(115.24)	0.00	2,654,642.57
AEON CMN															
8267.T	(22,300)	JPY	3,600.000000	(81,555,600.00)	(80,280,000.00)		0.227000	ACT/365					20,414.42	0.00	292,655.83
JP3388200002	(22,800)	1.000000	3,612.215947	(82,360,346.22)	(80,552,415.62)	272,415.62	(25.000000)	1	(46.39)	(174.21)	92.00	0.00	(4.42)	0.00	292,655.83
AGC INC. CMN															
5201.T	0	JPY	4,497.000000	0.00	0.00		0.000000	ACT/365					1,727.04	0.00	(36,913.80)
JP3112000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.84)	92.00	(38,640.00)	(0.84)	0.00	(36,893.86)
AOYAMA TRADING CO., LTD. CMN															
8219.T	(900)	JPY	2,167.000000	(1,907,100.00)	(1,950,300.00)		0.227000	ACT/365					0.00	0.00	(40,129.99)
JP3106200003	(900)	1.000000	2,122.417589	(1,910,175.83)	(1,910,175.83)	(40,124.17)	(25.000000)	1	(1.18)	(5.82)	92.00	0.00	0.00	0.00	(40,129.99)
APIER GROUP CMN															
4180.T	0	JPY	1,394.000000	(1,982,400.00)	0.00		0.227000	ACT/365					110,398.41	0.00	106,332.71
JP3160960005	(1,400)	1.000000	0.000000	(2,044,000.00)	0.00	0.00	(25.000000)	1	(0.87)	(17.70)	92.00	(4,048.00)	(17.70)	0.00	106,334.80

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	(34,600)	JPY	1,587.500000	(73,400,250.00)	(54,927,500.00)		0.227000	ACT/365					448,344.24	0.00	(64,668.47)
JP3116000005	(46,500)	1.000000	1,588.299980	(73,855,949.07)	(54,955,179.31)	27,679.31	(25.000000)	1	(43.42)	(192.02)	92.00	(540,500.00)	(64.09)	0.00	(64,488.40)
ASICS CORP CMN															
7936.T	(40,100)	JPY	3,300.000000	(118,999,200.00)	(132,330,000.00)		0.227000	ACT/365					148,894.72	0.00	(2,173,757.45)
JP3118000003	(35,800)	1.000000	3,244.226375	(115,896,800.49)	(130,093,477.64)	(2,236,522.36)	(25.000000)	1	(94.28)	(569.81)	92.00	(85,560.00)	(24.80)	0.00	(2,173,728.94)
BANDAI NAMCO HOLDINGS CMN															
7832.T	0	JPY	3,459.000000	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	(15,800)	JPY	3,283.000000	(65,581,600.00)	(51,871,400.00)		0.227000	ACT/365					847,235.77	0.00	3,788,880.17
JP3218900003	(19,600)	1.000000	3,469.204067	(68,014,624.27)	(54,813,424.27)	2,942,024.27	(25.000000)	1	(26.19)	(379.86)	92.00	0.00	(85.31)	0.00	3,788,880.17
CERES CMN															
3696.T	(3,300)	JPY	3,035.000000	(9,636,000.00)	(10,015,500.00)		0.227000	ACT/365					0.00	0.00	(40,591.35)
JP3423570005	(3,300)	1.000000	3,075.195710	(10,148,145.84)	(10,148,145.84)	132,645.84	(241.666600)	1	(574.89)	(7,637.19)	92.00	(165,600.00)	0.00	0.00	(40,505.91)
CHIBA BANK LTD CMN															
8331.T	(1,400)	JPY	1,262.000000	0.00	(1,766,800.00)		0.227433	ACT/365					0.00	0.00	1,285.07
JP3511800009	0	1.000000	1,262.917905	0.00	(1,768,085.07)	1,285.07	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,285.07
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	0	JPY	1,610.500000	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	0	0.00	(22.24)	92.00	0.00	(22.24)	0.00	132,286.95
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
9504.T	(13,200)	JPY	861.000000	(16,819,680.00)	(11,365,200.00)		0.227000	ACT/365					1,201,568.29	0.00	1,873,334.85
JP3522200009	(20,100)	1.000000	911.900000	(18,329,190.00)	(12,037,080.00)	671,880.00	(25.000000)	1	(1.21)	(113.45)	92.00	0.00	(63.02)	0.00	1,873,334.85
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
2579.T	0	JPY	2,386.500000	(2,931,600.00)	0.00		0.227000	ACT/365					83,170.95	0.00	83,163.67
JP3293200006	(1,200)	1.000000	0.000000	(2,957,357.76)	0.00	0.00	(25.000000)	1	(1.69)	(7.28)	92.00	0.00	(8.08)	0.00	83,163.67
COSMO ENERGY HOLDINGS CO., LTD. CMN															
5021.T	(8,600)	JPY	7,126.000000	(61,498,600.00)	(61,283,600.00)		0.227000	ACT/365					0.00	0.00	(1,447,773.30)
JP3298000005	(8,600)	1.000000	6,957.719592	(59,836,388.49)	(59,836,388.49)	(1,447,211.51)	(25.000000)	1	(49.09)	(561.79)	92.09	0.00	0.00	0.00	(1,447,773.30)
CUORIPS INC. CMN															
4894.T	(1,000)	JPY	4,650.000000	(4,920,000.00)	(4,650,000.00)		0.227000	ACT/365					0.00	0.00	(50,271.83)
JP3266030000	(1,000)	1.000000	4,633.968475	(4,633,968.47)	(4,633,968.47)	(16,031.52)	(2,030.000000)	1	(2,707.51)	(34,240.30)	92.00	0.00	0.00	0.00	(50,271.83)
CYBER AGENT LTD CMN															
4751.T	0	JPY	1,085.500000	0.00	0.00		0.000000	ACT/365					318,873.30	0.00	318,822.73
JP3311400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(50.57)	92.00	0.00	(50.57)	0.00	318,822.73

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
DAIHEN CORP. CMN															
6622.T	(1,900)	JPY	7,690.000000	(14,250,000.00)	(14,611,000.00)		0.227000	ACT/365					0.00	0.00	759,920.37
JP3497800007	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(15,371,000.00)	760,000.00	(25.000000)	1	(2.01)	(79.63)	92.00	0.00	0.00	0.00	759,920.37
DAIKIN INDUSTRIES CMN															
6367.T	0	JPY	18,730.000000	0.00	0.00		0.000000	ACT/365					3,838,300.68	0.00	3,837,673.59
JP3481800005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(627.09)	92.00	0.00	(627.09)	0.00	3,837,673.59
DAIKOKUYA HOLDINGS CMN															
6993.T	(615,200)	JPY	23.000000	(13,145,000.00)	(14,149,600.00)		0.227000	ACT/365					0.00	0.00	(257,826.57)
JP3926000005	(597,500)	1.000000	22.610852	(13,549,719.29)	(13,910,195.86)	(239,404.14)	(1,000.000000)	1	(3,517.10)	(18,422.43)	92.00	0.00	0.00	0.00	(257,826.57)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
1925.T	(12,200)	JPY	4,650.000000	(64,570,200.00)	(56,730,000.00)		0.227000	ACT/365					47,852.60	0.00	371,661.38
JP3505000004	(13,800)	1.000000	4,676.554838	(64,536,504.85)	(57,053,969.03)	323,969.03	(25.000000)	1	(40.90)	(160.25)	92.00	0.00	(22.18)	0.00	371,661.38
DENA CMN															
2432.T	0	JPY	2,536.000000	(14,453,400.00)	0.00		0.227000	ACT/365					3,792,076.21	0.00	3,792,083.29
JP3548610009	(5,200)	1.000000	0.000000	(16,297,479.91)	0.00	0.00	(25.000000)	1	2.36	7.08	92.00	0.00	16.05	0.00	3,792,083.29
DENKA COMPANY LIMITED CMN															
4061.T	0	JPY	2,104.000000	0.00	0.00		0.000000	ACT/365					52,851.77	0.00	52,845.01
JP3549600009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.76)	92.00	0.00	(6.76)	0.00	52,845.01
DENTSU GROUP CMN															
4324.T	0	JPY	3,675.000000	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	(4,100)	JPY	2,403.000000	(10,419,750.00)	(9,852,300.00)		0.227000	ACT/365					254,568.20	0.00	584,721.81
JP3924800000	(4,500)	1.000000	2,543.000000	(11,443,500.00)	(10,426,300.00)	574,000.00	(25.000000)	1	(0.20)	(46.40)	92.00	(243,800.00)	(10.30)	0.00	584,847.58
EBARA CORPORATION CMN															
6361.T	0	JPY	2,722.500000	0.00	0.00		0.000000	ACT/365					(104,379.69)	0.00	(104,416.51)
JP3166000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(36.82)	92.00	0.00	(36.82)	0.00	(104,416.51)
EISAI CO., LTD. CMN															
4523.T	(19,100)	JPY	4,226.000000	(80,218,000.00)	(80,716,600.00)		0.227000	ACT/365					0.00	0.00	2,080,940.75
JP3160400002	(19,000)	1.000000	4,334.973831	(82,372,927.79)	(82,798,000.16)	2,081,400.16	(25.000000)	1	(37.15)	(459.41)	92.00	0.00	0.00	0.00	2,080,940.75
ENEOS HOLDINGS CMN															
5020.T	(7,400)	JPY	829.200000	0.00	(6,136,080.00)		0.227433	ACT/365					(695,177.19)	0.00	(675,762.73)
JP3386450005	0	1.000000	831.828360	0.00	(6,155,529.86)	19,449.86	(25.000000)	0	0.00	(35.41)	-	0.00	(35.41)	0.00	(675,762.73)
FANUC CORP. CMN															
6954.T	(52,800)	JPY	4,672.000000	(137,010,600.00)	(246,681,600.00)		0.227000	ACT/365					8,680.96	0.00	(11,806,931.19)
JP3802400006	(30,900)	1.000000	4,448.225752	(135,516,777.88)	(234,866,319.73)	(11,815,280.27)	(25.000000)	1	(95.63)	(331.88)	92.00	0.00	(23.53)	0.00	(11,806,931.19)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
FERROTEC CORPORATION CMN															
6890.T	(7,200)	JPY	2,648.000000	(21,148,400.00)	(19,065,600.00)		0.227000	ACT/365					11,932.06	0.00	(453,117.71)
JP3802720007	(8,300)	1.000000	2,583.439706	(21,443,165.89)	(18,600,765.89)	(464,834.11)	(25.000000)	1	(11.49)	(215.65)	92.00	0.00	(38.72)	0.00	(453,117.71)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(15,200)	JPY	2,715.000000	(40,888,000.00)	(41,268,000.00)		0.227000	ACT/365					0.00	0.00	2,604,983.29
JP3166990006	(15,200)	1.000000	2,886.391971	(43,873,157.96)	(43,873,157.96)	2,605,157.96	(25.000000)	1	(7.20)	(174.67)	92.00	0.00	0.00	0.00	2,604,983.29
FREEE CMN															
4478.T	(10,900)	JPY	3,095.000000	(31,435,600.00)	(33,735,500.00)		0.227000	ACT/365					0.00	0.00	(618,388.93)
JP3826520003	(10,900)	1.000000	3,040.350335	(33,139,818.65)	(33,139,818.65)	(595,681.35)	(216.284400)	1	(1,656.65)	(22,707.58)	92.00	0.00	0.00	0.00	(618,388.93)
FUJITA KANKO CMN															
9722.T	(200)	JPY	7,920.000000	0.00	(1,584,000.00)		0.227433	ACT/365					0.00	0.00	(2,102.83)
JP3816800001	0	1.000000	7,909.485850	0.00	(1,581,897.17)	(2,102.83)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(2,102.83)
FUJITSU CMN															
6702.T	0	JPY	2,723.000000	0.00	0.00		0.000000	ACT/365					6,133,335.64	0.00	6,133,013.05
JP3818000006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(322.59)	92.00	0.00	(322.59)	0.00	6,133,013.05
GENDA INC. CMN															
9166.T	(1,400)	JPY	2,471.000000	(3,591,000.00)	(3,459,400.00)		0.227000	ACT/365					(27,135.11)	0.00	132,068.75
JP3386890002	(1,400)	1.000000	2,589.795983	(3,625,714.38)	(3,625,714.38)	166,314.38	(669.642800)	1	(636.27)	(7,110.52)	92.00	0.00	(262.38)	0.00	132,068.75
GS YUASA CMN															
6674.T	(2,000)	JPY	2,540.000000	(4,974,000.00)	(5,080,000.00)		0.227000	ACT/365					0.00	0.00	204,856.11
JP3385820000	(2,000)	1.000000	2,642.441940	(5,284,883.88)	(5,284,883.88)	204,883.88	(25.000000)	1	(1.20)	(27.77)	92.00	0.00	0.00	0.00	204,856.11
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(9,600)	JPY	4,050.000000	(40,086,000.00)	(38,880,000.00)		0.227000	ACT/365					(2,563,862.40)	0.00	(9,332,667.75)
JP3765150002	(10,200)	1.000000	3,345.000000	(34,119,000.00)	(32,112,000.00)	(6,768,000.00)	(25.000000)	1	(62.37)	(805.35)	92.00	0.00	(167.29)	0.00	(9,332,667.75)
HINO MOTORS LTD CMN															
7205.T	(71,700)	JPY	603.100000	(40,051,620.00)	(43,242,270.00)		0.227000	ACT/365					184,827.04	0.00	(2,475,383.97)
JP3792600003	(71,700)	1.000000	566.000000	(40,582,200.00)	(40,582,200.00)	(2,660,070.00)	(25.000000)	1	(21.94)	(141.01)	92.00	0.00	(5.84)	0.00	(2,475,383.97)
HIS CMN															
9603.T	(19,200)	JPY	1,336.000000	(22,999,500.00)	(25,651,200.00)		0.227000	ACT/365					2,090.75	0.00	1,614,198.60
JP3160740001	(17,100)	1.000000	1,420.406278	(24,465,882.94)	(27,271,800.54)	1,620,600.54	(118.274800)	1	(593.12)	(8,492.69)	92.00	0.00	(13.66)	0.00	1,614,191.65
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(5,200)	JPY	3,640.000000	(16,252,600.00)	(18,928,000.00)		0.227000	ACT/365					4,677.44	0.00	(772,033.53)
JP3787000003	(4,700)	1.000000	3,490.650592	(16,359,399.57)	(18,151,383.08)	(776,616.92)	(25.000000)	1	(9.58)	(94.06)	92.00	0.00	(1.75)	0.00	(772,033.53)
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(9,500)	JPY	787.900000	(9,431,440.00)	(7,485,050.00)		0.227000	ACT/365					329,781.24	0.00	747,978.23
JP3850200001	(12,400)	1.000000	831.925791	(10,321,895.02)	(7,903,295.02)	418,245.02	(25.000000)	1	(0.41)	(48.03)	92.00	0.00	(16.10)	0.00	747,978.23

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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.)															
HONDA MOTOR CMN															
7267.T	0	JPY	1,482.000000	0.00	0.00		0.000000	ACT/365					249,440.10	0.00	249,392.57
JP3854600008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(47.54)	92.00	0.00	(47.54)	0.00	249,392.57
HORIBA LTD CMN															
6856.T	0	JPY	9,212.000000	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	(15,172.17)
HOYA CORP CMN															
7741.T	(1,400)	JPY	21,015.000000	(42,672,000.00)	(29,421,000.00)		0.227000	ACT/365					(249,626.98)	0.00	(1,405,335.08)
JP3837800006	(2,100)	1.000000	20,189.605957	(42,304,250.04)	(28,265,448.34)	(1,155,551.66)	(25.000000)	1	(29.18)	(156.44)	92.00	0.00	(64.22)	0.00	(1,405,335.08)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(88,100)	JPY	1,047.000000	(91,712,100.00)	(92,240,700.00)		0.227000	ACT/365					(148,500.89)	0.00	(1,162,501.02)
JP3142500002	(88,100)	1.000000	1,035.500000	(91,227,550.00)	(91,227,550.00)	(1,013,150.00)	(25.000000)	1	(60.80)	(850.13)	92.00	0.00	(42.47)	0.00	(1,162,501.02)
IHI CORPORATION CMN															
7013.T	0	JPY	8,673.000000	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
IIDA GROUP HOLDINGS CMN															
3291.T	(500)	JPY	2,239.500000	0.00	(1,119,750.00)		0.227433	ACT/365					0.00	0.00	1,377.12
JP3131090007	0	1.000000	2,242.254244	0.00	(1,121,127.12)	1,377.12	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,377.12
INFORICH CMN															
9338.T	(1,900)	JPY	4,400.000000	(7,929,000.00)	(8,360,000.00)		0.227000	ACT/365					0.00	0.00	(474,612.61)
JP3153830009	(1,800)	1.000000	4,158.073070	(7,459,867.47)	(7,900,338.83)	(459,661.17)	(650.000000)	1	(1,365.62)	(14,951.44)	92.00	0.00	0.00	0.00	(474,612.61)
INFRONEER HOLDINGS INC. CMN															
5076.T	(5,000)	JPY	1,145.500000	(6,609,100.00)	(5,727,500.00)		0.227000	ACT/365					298,294.83	0.00	675,739.57
JP3153850007	(5,800)	1.000000	1,221.000000	(7,081,800.00)	(6,105,000.00)	377,500.00	(25.000000)	1	(1.22)	(55.26)	92.00	0.00	(23.61)	0.00	675,739.57
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	0	JPY	859.000000	(5,721,600.00)	0.00		0.227000	ACT/365					1,880,327.42	0.00	1,820,351.00
JP3244850008	(6,400)	1.000000	0.000000	(7,166,557.42)	0.00	0.00	(2,302.734300)	1	(3,565.11)	(59,976.41)	92.00	0.00	(62,652.57)	0.00	1,820,351.00
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	0	JPY	2,497.000000	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	(23,500)	JPY	3,289.000000	(77,808,500.00)	(77,291,500.00)		0.227000	ACT/365					0.00	0.00	5,462,304.26
JP3143000002	(23,500)	1.000000	3,521.455560	(82,754,205.67)	(82,754,205.67)	5,462,705.67	(25.000000)	1	(18.27)	(401.41)	92.00	0.00	0.00	0.00	5,462,304.26
IWATANI INTERNATIONAL CMN															
8088.T	(2,400)	JPY	1,755.000000	(7,664,800.00)	(4,212,000.00)		0.227000	ACT/365					116,303.55	0.00	226,032.36
JP3151600008	(4,400)	1.000000	1,800.745014	(7,919,788.03)	(4,321,788.03)	109,788.03	(25.000000)	1	(3.24)	(59.22)	92.00	0.00	(29.28)	0.00	226,032.36

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
JAPAN AIRPORT TERMINAL CMN															
9706.T	(13,000)	JPY	4,793.000000	(62,452,000.00)	(62,309,000.00)		0.227000	ACT/365					118,845.23	0.00	1,980,716.46
JP3699400002	(13,000)	1.000000	4,936.244524	(64,171,178.81)	(64,171,178.81)	1,862,178.81	(25.000000)	1	(28.66)	(307.59)	92.00	0.00	(9.70)	0.00	1,980,716.46
JAPAN POST BANK CMN															
7182.T	(20,600)	JPY	1,544.500000	(16,959,997.53)	(31,816,700.00)		0.227000	ACT/365					0.00	0.00	(210,415.24)
JP3946750001	(11,100)	1.000000	1,534.286187	(16,959,997.53)	(31,606,295.45)	(210,404.55)	(25.000000)	1	(10.69)	(10.69)	92.00	0.00	0.00	0.00	(210,415.24)
JFE HOLDINGS CMN															
5411.T	(6,100)	JPY	1,753.500000	(58,584,400.00)	(10,696,350.00)		0.227000	ACT/365					4,010,025.07	0.00	4,167,661.32
JP3386030005	(34,300)	1.000000	1,779.500000	(61,036,850.00)	(10,854,950.00)	158,600.00	(25.000000)	1	(21.66)	(963.75)	92.00	0.00	(895.39)	0.00	4,167,661.32
JGC HOLDINGS CMN															
1963.T	(61,500)	JPY	1,341.000000	(71,775,600.00)	(82,471,500.00)		0.227000	ACT/365					0.00	0.00	(1,721,519.41)
JP3667600005	(55,900)	1.000000	1,313.016157	(73,323,576.41)	(80,750,493.63)	(1,721,006.37)	(25.000000)	1	(35.60)	(513.04)	92.00	0.00	0.00	0.00	(1,721,519.41)
K'S HOLDINGS CMN															
8282.T	(49,600)	JPY	1,403.500000	(69,638,400.00)	(69,613,600.00)		0.227000	ACT/365					0.00	0.00	209,642.48
JP3277150003	(49,600)	1.000000	1,407.737032	(69,823,756.77)	(69,823,756.77)	210,156.77	(25.000000)	1	(42.73)	(514.29)	92.00	0.00	0.00	0.00	209,642.48
KADOKAWA CORPORATION CMN															
9468.T	0	JPY	3,173.000000	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	0	0.00	(3.49)	92.00	0.00	(3.49)	0.00	11,271.85
KAJIMA CMN															
1812.T	(34,400)	JPY	2,660.500000	(112,838,400.00)	(91,521,200.00)		0.227000	ACT/365					11,255,825.31	0.00	18,840,156.76
JP3210200006	(43,200)	1.000000	2,881.000000	(124,459,200.00)	(99,106,400.00)	7,585,200.00	(25.000000)	1	1.17	(868.55)	92.00	0.00	(503.71)	0.00	18,840,156.76
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	0	JPY	1,697.500000	0.00	0.00		0.000000	ACT/365					140,898.12	0.00	140,882.41
JP3228600007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(15.71)	92.00	0.00	(15.71)	0.00	140,882.41
KAO CORP LTD CMN															
4452.T	(6,800)	JPY	5,904.000000	(45,481,800.00)	(40,147,200.00)		0.227000	ACT/365					874,701.91	0.00	3,445,678.33
JP3205800000	(7,800)	1.000000	6,385.964614	(49,812,559.38)	(43,424,559.38)	3,277,359.38	(25.000000)	1	(1.73)	(190.95)	92.00	(706,192.00)	(34.27)	0.00	3,446,042.66
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,300)	JPY	14,260.000000	(71,604,000.00)	(75,578,000.00)		0.227000	ACT/365					0.00	0.00	(4,376,304.63)
JP3211050004	(5,200)	1.000000	13,480.907769	(70,006,904.91)	(71,448,811.17)	(4,129,188.83)	(908.173000)	1	(17,380.73)	(247,115.80)	92.00	0.00	0.00	0.00	(4,376,304.63)
KINTETSU CORP CMN															
9041.T	0	JPY	3,178.000000	0.00	0.00		0.000000	ACT/365					152,365.69	0.00	152,340.40
JP3260800002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(25.29)	92.00	0.00	(25.29)	0.00	152,340.40
KIRIN HOLDINGS COMPANY, LTD CMN															
2503.T	(136,700)	JPY	1,931.000000	(262,053,900.00)	(263,967,700.00)		0.227000	ACT/365					268,175.62	0.00	6,999,798.48
JP3258000003	(136,700)	1.000000	1,994.777540	(272,686,089.67)	(272,686,089.67)	8,718,389.67	(25.000000)	1	(99.01)	(1,038.81)	92.00	(1,985,728.00)	(12.52)	0.00	7,000,822.93

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(5,500)	JPY	5,673.000000	(31,163,000.00)	(31,201,500.00)		0.227000	ACT/365					0.00	0.00	2,462,765.67
JP3301100008	(5,500)	1.000000	6,167.181541	(33,919,498.48)	(33,919,498.48)	2,717,998.48	(25.000000)	1	(2.49)	(116.81)	92.00	(255,116.00)	0.00	0.00	2,462,897.29
KOBE BUSSAN CMN															
3038.T	(8,400)	JPY	3,440.000000	0.00	(28,896,000.00)		0.227433	ACT/365					9,173.33	0.00	222,073.11
JP3291200008	0	1.000000	3,465.346166	0.00	(29,108,907.80)	212,907.80	(25.000000)	0	0.00	(8.02)	92.00	0.00	(8.02)	0.00	222,073.11
KOBE STEEL CMN															
5406.T	0	JPY	1,593.500000	0.00	0.00		0.000000	ACT/365					332,994.85	0.00	332,849.87
JP3289800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(144.99)	92.00	0.00	(144.99)	0.00	332,849.87
KOKUSAI ELECTRIC CMN															
6525.T	(600)	JPY	2,233.500000	(1,336,500.00)	(1,340,100.00)		0.227000	ACT/365					0.00	0.00	97,302.85
JP3293330001	(600)	1.000000	2,395.677604	(1,437,406.56)	(1,437,406.56)	97,306.56	(25.000000)	1	(0.21)	(3.71)	92.00	0.00	0.00	0.00	97,302.85
KOSE CORPORATION. CMN															
4922.T	(400)	JPY	6,685.000000	(2,634,400.00)	(2,674,000.00)		0.227000	ACT/365					0.00	0.00	85,658.64
JP3283650004	(400)	1.000000	6,899.168191	(2,759,667.28)	(2,759,667.28)	85,667.28	(25.000000)	1	(0.88)	(8.64)	92.00	0.00	0.00	0.00	85,658.64
KUBOTA CORP CMN															
6326.T	(12,500)	JPY	1,848.500000	(5,940,063.87)	(23,106,250.00)		0.227000	ACT/365					0.00	0.00	(271,238.12)
JP3266400005	(3,300)	1.000000	1,826.801250	(5,940,063.87)	(22,835,015.63)	(271,234.37)	(25.000000)	1	(3.74)	(3.74)	92.00	0.00	0.00	0.00	(271,238.12)
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(2,900)	JPY	3,064.000000	(8,109,400.00)	(8,885,600.00)		0.227000	ACT/365					0.00	0.00	357,833.14
JP3266190002	(2,600)	1.000000	3,191.845615	(8,336,512.08)	(9,256,352.28)	370,752.28	(25.000000)	1	(3.70)	(39.15)	92.00	(12,880.00)	0.00	0.00	357,833.67
KYOCERA CORPORATION CMN															
6971.T	(1,400)	JPY	1,611.000000	(10,315,500.00)	(2,255,400.00)		0.227000	ACT/365					635,784.07	0.00	695,238.06
JP3249600002	(6,500)	1.000000	1,653.512499	(10,811,280.37)	(2,314,917.50)	59,517.50	(25.000000)	1	(3.42)	(63.50)	92.00	0.00	(53.42)	0.00	695,238.06
KYORITSU MAINTENANCE CMN															
9616.T	(51,900)	JPY	2,825.000000	(147,977,600.00)	(146,617,500.00)		0.227000	ACT/365					54,208.35	0.00	4,956,811.29
JP3253900009	(52,400)	1.000000	2,919.480461	(152,985,285.95)	(151,521,035.95)	4,903,535.95	(25.000000)	1	(62.10)	(933.01)	92.00	0.00	(9.51)	0.00	4,956,811.29
KYUDENKO CORPORATION CMN															
1959.T	(3,200)	JPY	5,206.000000	(14,630,000.00)	(16,659,200.00)		0.227000	ACT/365					0.00	0.00	150,969.98
JP3247050002	(2,800)	1.000000	5,253.189771	(14,726,642.71)	(16,810,207.27)	151,007.27	(25.000000)	1	(8.62)	(37.29)	92.00	0.00	0.00	0.00	150,969.98
LAND CMN															
8918.T	(619,200)	JPY	7.000000	(4,953,600.00)	(4,334,400.00)		0.227000	ACT/365					0.00	0.00	982.23
JP3968800007	(619,200)	1.000000	7.002411	(4,335,892.62)	(4,335,892.62)	1,492.62	(50.000000)	1	(40.89)	(510.40)	92.00	0.00	0.00	0.00	982.23
LIFEDRINK COMPANY CMN															
2585.T	0	JPY	2,265.000000	0.00	0.00		0.000000	ACT/365					(363,310.25)	0.00	(363,409.39)
JP3966680005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(99.14)	92.00	0.00	(99.14)	0.00	(363,409.39)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
LION CORPORATION CMN															
4912.T	(800)	JPY	1,644.500000	(2,441,250.00)	(1,315,600.00)		0.227000	ACT/365					(6,012.34)	0.00	(15,091.86)
JP3965400009	(1,500)	1.000000	1,633.160504	(2,449,740.76)	(1,306,528.40)	(9,071.60)	(25.000000)	1	(1.49)	(7.92)	92.00	0.00	(3.91)	0.00	(15,091.86)
LIXIL CMN															
5938.T	0	JPY	1,717.000000	0.00	0.00		0.000000	ACT/365					1,867.06	0.00	1,866.42
JP3626800001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.64)	92.00	0.00	(0.64)	0.00	1,866.42
MARUBENI CORPORATION CMN															
8002.T	(3,400)	JPY	2,263.500000	(7,638,100.00)	(7,695,900.00)		0.227000	ACT/365					619,497.20	0.00	1,058,021.56
JP3877600001	(3,400)	1.000000	2,392.500000	(8,134,500.00)	(8,134,500.00)	438,600.00	(25.000000)	1	(1.73)	(75.64)	92.00	0.00	(36.33)	0.00	1,058,021.56
MATSUKIYOCOCOKARA CMN															
3088.T	(33,900)	JPY	2,257.500000	(76,783,500.00)	(76,529,250.00)		0.227000	ACT/365					2,429,133.28	0.00	4,035,915.01
JP3869010003	(33,900)	1.000000	2,304.921099	(78,136,825.26)	(78,136,825.26)	1,607,575.26	(25.000000)	1	(39.97)	(793.52)	92.00	0.00	(275.13)	0.00	4,035,915.01
MEDLEY CMN															
4480.T	0	JPY	3,660.000000	(2,172,000.00)	0.00		0.227000	ACT/365					136,834.41	0.00	136,820.50
JP3921310003	(600)	1.000000	0.000000	(2,301,000.00)	0.00	0.00	(25.000000)	1	(0.57)	(13.91)	92.00	0.00	(14.24)	0.00	136,820.50
MERCARI CMN															
4385.T	(30,400)	JPY	1,740.500000	(56,277,000.00)	(52,911,200.00)		0.227000	ACT/365					207,975.56	0.00	517,509.97
JP3921290007	(33,300)	1.000000	1,750.689368	(58,420,656.77)	(53,220,956.77)	309,756.77	(25.000000)	1	(22.13)	(222.36)	92.00	0.00	(20.31)	0.00	517,509.97
MITSUBISHI CORP. CMN															
8058.T	(9,900)	JPY	2,480.000000	(39,575,100.00)	(24,552,000.00)		0.227000	ACT/365					121,395.96	0.00	325,899.59
JP3898400001	(15,900)	1.000000	2,500.666880	(39,760,715.38)	(24,756,602.11)	204,602.11	(25.000000)	1	(23.78)	(98.48)	92.00	0.00	(44.72)	0.00	325,899.59
MITSUBISHI MOTORS CMN															
7211.T	(24,800)	JPY	469.600000	(10,557,120.00)	(11,646,080.00)		0.227000	ACT/365					387,288.24	0.00	1,187,288.46
JP3899800001	(22,400)	1.000000	501.859454	(11,319,227.72)	(12,446,114.47)	800,034.47	(25.000000)	1	(1.91)	(34.24)	92.00	0.00	(8.17)	0.00	1,187,288.46
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,915.500000	(19,278,000.00)	0.00		0.227000	ACT/365					3,017,863.31	0.00	3,017,239.88
JP3902900004	(10,200)	1.000000	0.000000	(19,413,736.35)	0.00	0.00	(25.000000)	1	(11.30)	(623.43)	92.00	0.00	(623.43)	0.00	3,017,239.88
MIITSUI E&S CMN															
7003.T	0	JPY	1,466.000000	0.00	0.00		0.000000	ACT/365					165,559.34	0.00	165,556.80
JP3891600003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.55)	92.00	0.00	(2.55)	0.00	165,556.80
MIITSUI O.S.K. LINES LTD CMN															
9104.T	0	JPY	5,045.000000	0.00	0.00		0.000000	ACT/365					1,572,209.15	0.00	1,572,055.12
JP3362700001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(154.03)	92.00	0.00	(154.03)	0.00	1,572,055.12
MIIZUHO FINANCIAL GROUP CMN															
8411.T	0	JPY	3,980.000000	(39,464,634.64)	0.00		0.227000	ACT/365					359,954.84	0.00	359,920.67
JP3885780001	(9,900)	1.000000	0.000000	(39,464,634.64)	0.00	0.00	(25.000000)	1	(24.87)	(34.17)	92.00	0.00	(53.12)	0.00	359,920.67

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MODEC CMN															
6269.T	(8,300)	JPY	3,280.000000	(27,839,000.00)	(27,224,000.00)		0.227000	ACT/365					0.00	0.00	338,820.08
JP3888250002	(8,200)	1.000000	3,346.794014	(27,441,912.19)	(27,778,390.31)	554,390.31	(25.000000)	1	(20.01)	(290.23)	92.00	(215,280.00)	0.00	0.00	338,931.15
MONEY FORWARD, INC. CMN															
3994.T	(5,300)	JPY	4,223.000000	(20,647,000.00)	(22,381,900.00)		0.227000	ACT/365					192,449.71	0.00	3,414,736.57
JP3869960009	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(25,604,300.00)	3,222,400.00	(25.000000)	1	23.83	(113.14)	92.00	0.00	(4.11)	0.00	3,414,736.57
MURATA MFG. CO., LTD. CMN															
6981.T	0	JPY	2,419.000000	0.00	0.00		0.000000	ACT/365					304,713.78	0.00	304,651.79
JP3914400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(62.00)	92.00	0.00	(62.00)	0.00	304,651.79
NABTESCO CMN															
6268.T	(1,700)	JPY	2,700.500000	(4,898,700.00)	(4,590,850.00)		0.227000	ACT/365					122,715.96	0.00	183,979.31
JP3651210001	(1,800)	1.000000	2,808.000000	(5,054,400.00)	(4,773,600.00)	182,750.00	(25.000000)	1	(2.12)	(46.65)	92.00	(121,440.00)	(16.19)	0.00	184,041.96
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(11,400)	JPY	1,809.000000	(20,736,600.00)	(20,622,600.00)		0.227000	ACT/365					(34,147.64)	0.00	(107,047.93)
JP3651400008	(11,400)	1.000000	1,803.754903	(20,562,805.90)	(20,562,805.90)	(59,794.10)	(190.131500)	1	(952.30)	(13,106.19)	92.00	0.00	(348.66)	0.00	(107,047.93)
NEC CORPORATION CMN															
6701.T	0	JPY	12,960.000000	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	2,129.000000	0.00	0.00		0.000000	ACT/365					1,716,201.47	0.00	1,551,958.27
JP3758190007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(23.20)	92.00	(164,220.00)	(23.20)	0.00	1,552,012.98
NEXTAGE CO. LTD. CMN															
3186.T	(19,200)	JPY	1,417.000000	(21,898,800.00)	(27,206,400.00)		0.227000	ACT/365					0.00	0.00	(198,003.34)
JP3758210003	(15,400)	1.000000	1,442.041678	(22,347,647.31)	(27,687,200.21)	480,800.21	(86.201200)	1	(378.19)	(1,775.55)	92.00	(677,028.00)	0.00	0.00	(197,863.99)
NIDEC CMN															
6594.T	0	JPY	2,797.500000	(120,776,950.00)	0.00		0.227000	ACT/365					6,084,337.93	0.00	6,083,701.25
JP3734800000	(42,700)	1.000000	0.000000	(124,125,472.03)	0.00	0.00	(25.000000)	1	(55.28)	(636.68)	92.00	0.00	(651.17)	0.00	6,083,701.25
NIHON KOHDEN CORP. CMN															
6849.T	(24,700)	JPY	2,094.500000	(51,054,900.00)	(51,734,150.00)		0.227000	ACT/365					0.00	0.00	1,455,715.88
JP3706800004	(24,700)	1.000000	2,153.446154	(53,190,120.01)	(53,190,120.01)	1,455,970.01	(25.000000)	1	(18.89)	(254.14)	92.00	0.00	0.00	0.00	1,455,715.88
NINTENDO CO., LTD. CMN CLASS A															
7974.T	0	JPY	8,901.000000	(22,123,461.88)	0.00		0.227000	ACT/365					1,208,602.50	0.00	1,208,588.56
JP3756600007	(2,300)	1.000000	0.000000	(22,123,461.88)	0.00	0.00	(25.000000)	1	(13.94)	(13.94)	92.00	0.00	(20.72)	0.00	1,208,588.56
NIPPON ELEC GLASS CO LTD															
5214.T	(20,900)	JPY	3,347.000000	(71,401,500.00)	(69,952,300.00)		0.227000	ACT/365					19,084.95	0.00	(880,245.88)
JP3733400000	(21,500)	1.000000	3,371.000000	(72,476,500.00)	(70,453,900.00)	501,600.00	(25.000000)	1	(38.31)	(778.84)	92.05	(1,400,151.99)	(56.36)	0.00	(879,523.53)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NIPPON STEEL CMN															
5401.T	0	JPY	3,118.000000	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	422.700000	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	(2,500)	JPY	19,005.000000	(15,192,000.00)	(47,512,500.00)		0.227000	ACT/365					0.00	0.00	(676,586.84)
JP3756100008	(800)	1.000000	18,734.382186	(14,561,553.44)	(46,835,955.46)	(676,544.54)	(25.000000)	1	(13.49)	(42.31)	92.00	0.00	0.00	0.00	(676,586.84)
NOMURA MICRO SCIENCE CMN															
6254.T	(33,700)	JPY	2,507.000000	(105,877,800.00)	(84,485,900.00)		0.227000	ACT/365					(12,758,759.90)	0.00	(19,412,895.43)
JP3762950008	(37,800)	1.000000	2,311.000000	(87,355,800.00)	(77,880,700.00)	(6,605,200.00)	(122.288300)	1	(3,004.01)	(48,935.52)	92.00	0.00	(12,372.15)	0.00	(19,412,898.81)
NTT DATA GROUP CMN															
9613.T	0	JPY	2,897.000000	0.00	0.00		0.000000	ACT/365					41,026.85	0.00	41,022.09
JP3165700000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(4.76)	92.00	0.00	(4.76)	0.00	41,022.09
OJI HOLDINGS CMN															
3861.T	(48,100)	JPY	601.100000	(29,268,510.00)	(28,912,910.00)		0.227000	ACT/365					128,987.33	0.00	254,920.90
JP3174410005	(49,100)	1.000000	603.723430	(29,643,196.98)	(29,039,096.98)	126,186.98	(25.000000)	1	(16.11)	(253.42)	92.00	0.00	(40.91)	0.00	254,920.90
OLYMPUS CMN															
7733.T	(23,300)	JPY	2,311.500000	(70,840,000.00)	(53,857,950.00)		0.227000	ACT/365					930,494.44	0.00	1,716,933.62
JP3201200007	(30,800)	1.000000	2,345.269984	(72,423,540.64)	(54,644,790.64)	786,840.64	(25.000000)	1	(34.79)	(401.46)	92.00	0.00	(176.76)	0.00	1,716,933.62
OMRON CORPORATION CMN															
6645.T	(1,700)	JPY	4,967.000000	0.00	(8,443,900.00)		0.227433	ACT/365					11,671,020.90	0.00	11,654,088.35
JP3197800000	0	1.000000	4,957.148353	0.00	(8,427,152.20)	(16,747.80)	(25.000000)	0	0.00	(184.75)	-	0.00	(184.75)	0.00	11,654,088.35
OPEN HOUSE GROUP CO., LTD. CMN															
3288.T	(1,600)	JPY	5,159.000000	(3,603,600.00)	(8,254,400.00)		0.227000	ACT/365					0.00	0.00	(1,845.21)
JP3173540000	(700)	1.000000	5,157.852218	(3,627,564.19)	(8,252,563.55)	(1,836.45)	(25.000000)	1	(2.12)	(8.76)	92.00	0.00	0.00	0.00	(1,845.21)
ORGANO CORPORATION CMN															
6368.T	(7,100)	JPY	8,500.000000	(60,563,000.00)	(60,350,000.00)		0.227000	ACT/365					0.00	0.00	(2,025,942.90)
JP3201600008	(7,100)	1.000000	8,214.772757	(58,324,886.58)	(58,324,886.58)	(2,025,113.42)	(25.000000)	1	(52.08)	(829.47)	92.00	0.00	0.00	0.00	(2,025,942.90)
ORIENTAL LAND CO CMN															
4661.T	(47,100)	JPY	3,317.000000	(112,827,600.00)	(156,230,700.00)		0.227000	ACT/365					171,255.09	0.00	2,811,510.60
JP3198900007	(33,700)	1.000000	3,373.069326	(114,548,146.47)	(158,871,565.25)	2,640,865.25	(25.000000)	1	(60.40)	(609.75)	92.00	0.00	(34.25)	0.00	2,811,510.60
OSAKA GAS CO., LTD. CMN															
9532.T	(17,600)	JPY	3,168.000000	(55,651,200.00)	(55,756,800.00)		0.227000	ACT/365					151,184.94	0.00	5,290,117.99
JP3180400008	(17,600)	1.000000	3,460.000000	(60,896,000.00)	(60,896,000.00)	5,139,200.00	(25.000000)	1	(2.45)	(266.95)	92.00	0.00	(10.31)	0.00	5,290,117.99

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
PIGEON CORPORATION ORD CMN															
7956.T	0	JPY	1,402.500000	(1,115,600.00)	0.00		0.227000	ACT/365					(2,695.90)	0.00	(2,699.30)
JP3801600002	(800)	1.000000	0.000000	(1,120,927.14)	0.00	0.00	(25.000000)	1	(0.67)	(3.40)	92.00	0.00	(4.08)	0.00	(2,699.30)
PLAID INC. (JAPAN) CMN															
4165.T	(10,700)	JPY	856.000000	(9,255,500.00)	(9,159,200.00)		0.227000	ACT/365					0.00	0.00	796,283.91
JP3833270006	(10,700)	1.000000	930.855378	(9,960,152.55)	(9,960,152.55)	800,952.55	(250.700900)	1	(573.77)	(4,668.64)	92.00	0.00	0.00	0.00	796,285.68
POLA ORBIS HOLDINGS CMN															
4927.T	(6,900)	JPY	1,383.500000	(9,508,200.00)	(9,546,150.00)		0.227000	ACT/365					0.00	0.00	143,447.55
JP3855900001	(6,900)	1.000000	1,407.367214	(9,710,833.78)	(9,710,833.78)	164,683.78	(98.188400)	1	(195.39)	(1,272.23)	92.00	(19,964.00)	0.00	0.00	143,457.85
RAKUTEN BANK CMN															
5838.T	(3,400)	JPY	4,596.000000	(14,857,600.00)	(15,626,400.00)		0.227000	ACT/365					2,871.46	0.00	(255,114.37)
JP3967220009	(3,200)	1.000000	4,520.152398	(14,455,877.48)	(15,368,518.15)	(257,881.85)	(25.000000)	1	(11.86)	(103.99)	92.00	0.00	(0.45)	0.00	(255,114.37)
RAKUTEN GROUP CMN															
4755.T	(56,900)	JPY	901.500000	(89,860,050.00)	(51,295,350.00)		0.227000	ACT/365					1,131,468.61	0.00	1,568,784.51
JP3967200001	(99,900)	1.000000	909.191831	(91,382,101.44)	(51,733,015.20)	437,665.20	(25.000000)	1	(47.16)	(349.30)	92.00	0.00	(200.02)	0.00	1,568,784.51
RELO GROUP, INC. CMN															
8876.T	(700)	JPY	1,820.500000	0.00	(1,274,350.00)		0.227433	ACT/365					0.00	0.00	6,616.73
JP3755200007	0	1.000000	1,829.952474	0.00	(1,280,966.73)	6,616.73	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	6,616.73
RENESAS ELECTRONICS CMN															
6723.T	0	JPY	2,034.000000	0.00	0.00		0.000000	ACT/365					800,336.18	0.00	800,286.70
JP3164720009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(49.47)	92.00	0.00	(49.47)	0.00	800,286.70
RESORTTRUST INC CMN															
4681.T	(24,500)	JPY	3,039.000000	(71,431,800.00)	(74,455,500.00)		0.227000	ACT/365					20,819.67	0.00	2,371,008.15
JP3974450003	(23,700)	1.000000	3,134.944177	(74,376,090.29)	(76,806,132.33)	2,350,632.33	(25.000000)	1	(26.70)	(443.84)	92.05	0.00	(1.86)	0.00	2,371,008.15
RINNAI CORP. CMN															
5947.T	(22,200)	JPY	3,308.000000	(73,104,600.00)	(73,437,600.00)		0.227000	ACT/365					44,521.62	0.00	(1,306,217.81)
JP3977400005	(22,200)	1.000000	3,247.178013	(72,087,351.89)	(72,087,351.89)	(1,350,248.11)	(25.000000)	1	(52.39)	(491.32)	92.04	0.00	(10.35)	0.00	(1,306,217.81)
ROHM CO LTD ORD CMN															
6963.T	0	JPY	1,484.500000	0.00	0.00		0.000000	ACT/365					768,221.93	0.00	768,177.40
JP3982800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(44.53)	92.00	0.00	(44.53)	0.00	768,177.40
RORZE CMN															
6323.T	(3,700)	JPY	1,811.000000	(4,898,100.00)	(6,700,700.00)		0.227000	ACT/365					0.00	0.00	(663,225.09)
JP3982200002	(2,900)	1.000000	1,631.758794	(4,634,898.71)	(6,037,507.54)	(663,192.46)	(25.000000)	1	(4.72)	(32.63)	92.00	0.00	0.00	0.00	(663,225.09)
ROUND ONE CORP CMN															
4680.T	0	JPY	1,223.000000	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	(3,310.29)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SAKURA INTERNET INC. CMN															
3778.T	0	JPY	4,145.000000	(2,042,500.00)	0.00		0.227000	ACT/365					267,214.62	0.00	260,748.38
JP3317300006	(500)	1.000000	0.000000	(2,328,848.61)	0.00	0.00	(1,200.000000)	1	(657.02)	(6,466.24)	92.00	0.00	(6,466.24)	0.00	260,748.38
SANKYO CO., LTD.															
6417.T	(12,500)	JPY	2,076.500000	(20,253,600.00)	(25,956,250.00)		0.227000	ACT/365					0.00	0.00	423,780.41
JP3326410002	(9,700)	1.000000	2,110.413212	(20,541,444.69)	(26,380,165.15)	423,915.15	(25.000000)	1	(10.97)	(134.74)	92.00	0.00	0.00	0.00	423,780.41
SANRIO CO LTD															
8136.T	(3,100)	JPY	5,043.000000	(29,315,100.00)	(15,633,300.00)		0.227000	ACT/365					1,578,485.97	0.00	3,067,975.44
JP3343200006	(5,700)	1.000000	5,523.546864	(31,526,995.28)	(17,122,995.28)	1,489,695.28	(25.000000)	1	(4.72)	(205.81)	92.00	0.00	(124.24)	0.00	3,067,975.44
SAPPORO HOLDINGS CMN															
2501.T	(400)	JPY	6,860.000000	(6,125,400.00)	(2,744,000.00)		0.227000	ACT/365					1,600,047.11	0.00	2,097,148.24
JP3320800000	(900)	1.000000	8,318.000000	(7,486,200.00)	(3,327,200.00)	583,200.00	(25.000000)	1	4.60	13.13	92.00	(86,112.00)	7.74	0.00	2,097,192.66
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(42,500)	JPY	2,021.000000	(87,966,450.00)	(85,892,500.00)		0.227000	ACT/365					60,842.11	0.00	5,585,106.55
JP3323040000	(42,900)	1.000000	2,151.000000	(92,277,900.00)	(91,417,500.00)	5,525,000.00	(25.000000)	1	(28.62)	(735.56)	92.35	0.00	(11.09)	0.00	5,585,106.55
SBI HOLDINGS, INC. CMN															
8473.T	(2,200)	JPY	4,086.000000	(7,149,600.00)	(8,989,200.00)		0.227000	ACT/365					233,627.98	0.00	58,547.09
JP3436120004	(1,800)	1.000000	4,006.439565	(7,177,113.46)	(8,814,167.04)	(175,032.96)	(25.000000)	1	(4.33)	(47.93)	92.00	0.00	(27.56)	0.00	58,547.09
SBI SUMISHIN NET BANK CMN															
7163.T	(6,800)	JPY	3,990.000000	(26,833,500.00)	(27,132,000.00)		0.227000	ACT/365					15,803.96	0.00	(1,029,824.55)
JP3400650002	(6,700)	1.000000	3,836.262554	(25,691,111.07)	(26,086,585.36)	(1,045,414.64)	(25.000000)	1	(24.01)	(213.87)	92.00	0.00	(4.90)	0.00	(1,029,824.55)
SCREEN HOLDINGS CMN															
7735.T	(2,000)	JPY	11,030.000000	(4,234,000.00)	(22,060,000.00)		0.227000	ACT/365					3,992.52	0.00	(611,546.60)
JP3494600004	(400)	1.000000	10,722.240509	(4,068,610.52)	(21,444,481.02)	(615,518.98)	(25.000000)	1	(3.70)	(20.14)	92.00	0.00	(3.32)	0.00	(611,546.60)
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	0	JPY	2,858.500000	(4,012,400.00)	0.00		0.227000	ACT/365					2,961,343.68	0.00	2,961,175.46
JP3419050004	(1,400)	1.000000	0.000000	(4,305,220.10)	0.00	0.00	(25.000000)	1	(0.71)	(168.22)	92.00	0.00	(168.29)	0.00	2,961,175.46
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,452.000000	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	(16,900)	JPY	3,588.000000	(66,470,500.00)	(60,637,200.00)		0.227000	ACT/365					430,193.87	0.00	3,528,571.03
JP3420600003	(18,500)	1.000000	3,771.358926	(69,787,165.84)	(63,735,965.84)	3,098,765.84	(25.000000)	1	(21.26)	(388.68)	92.00	0.00	(44.14)	0.00	3,528,571.03
SEVEN & I HOLDINGS CMN															
3382.T	(28,200)	JPY	2,451.500000	(79,397,500.00)	(69,132,300.00)		0.227000	ACT/365					(95,483.75)	0.00	(479,692.78)
JP3422950000	(32,500)	1.000000	2,437.884604	(79,231,249.63)	(68,748,345.83)	(383,954.17)	(25.000000)	1	(51.07)	(254.86)	92.00	0.00	(40.94)	0.00	(479,692.78)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SG HOLDINGS CO., LTD. CMN															
9143.T	0	JPY	1,462.500000	(8,915,150.00)	0.00		0.227000	ACT/365					182,678.67	0.00	182,636.50
JP3162770006	(6,100)	1.000000	0.000000	(9,101,608.36)	0.00	0.00	(25.000000)	1	(4.46)	(42.17)	92.00	0.00	(42.90)	0.00	182,636.50
SHIMANO CORPORATION CMN															
7309.T	(200)	JPY	20,680.000000	0.00	(4,136,000.00)		0.227433	ACT/365					158,732.27	0.00	153,743.15
JP3358000002	0	1.000000	20,726.152712	0.00	(4,145,230.54)	9,230.54	(25.000000)	0	0.00	(5.66)	-	(14,214.00)	(5.66)	0.00	153,750.48
SHIMIZU CORP CMN															
1803.T	(16,300)	JPY	1,281.000000	(18,796,350.00)	(20,880,300.00)		0.227000	ACT/365					0.00	0.00	(258,242.52)
JP3358800005	(14,900)	1.000000	1,265.160091	(18,833,475.75)	(20,622,109.48)	(258,190.52)	(25.000000)	1	(11.61)	(52.00)	92.00	0.00	0.00	0.00	(258,242.52)
SHINKO ELEC IND CO LTD CMN															
6967.T	(11,500)	JPY	5,879.000000	(66,918,000.00)	(67,608,500.00)		0.227000	ACT/365					(32,976.30)	0.00	(921,931.75)
JP3375800004	(11,400)	1.000000	5,801.738553	(66,133,031.52)	(66,719,993.36)	(888,506.64)	(25.000000)	1	(47.05)	(448.81)	92.00	0.00	(8.72)	0.00	(921,931.75)
SHISEIDO CO., LTD. CMN															
4911.T	(30,900)	JPY	2,580.000000	(76,964,900.00)	(79,722,000.00)		0.227000	ACT/365					2,048,616.15	0.00	7,404,589.36
JP3351600006	(30,700)	1.000000	2,776.119433	(85,522,829.02)	(85,782,090.47)	6,060,090.47	(25.000000)	1	4.72	(317.26)	92.00	(703,800.00)	(70.88)	0.00	7,404,952.46
SOFTBANK GROUP CORP. CMN															
9984.T	0	JPY	9,271.000000	0.00	0.00		0.000000	ACT/365					107,915.48	0.00	107,902.02
JP3436100006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.46)	92.00	0.00	(13.46)	0.00	107,902.02
SOJITZ CORPORATION CMN															
2768.T	(6,900)	JPY	3,157.000000	(21,459,000.00)	(21,783,300.00)		0.227000	ACT/365					0.00	0.00	94,531.45
JP3663900003	(6,900)	1.000000	3,170.713881	(21,877,925.78)	(21,877,925.78)	94,625.78	(25.000000)	1	(10.92)	(94.33)	92.00	0.00	0.00	0.00	94,531.45
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(5,200)	JPY	6,165.000000	(39,104,100.00)	(32,058,000.00)		0.227000	ACT/365					(59,743.36)	0.00	(118,213.85)
JP3164630000	(6,300)	1.000000	6,153.818836	(38,761,557.95)	(31,999,857.95)	(58,142.05)	(25.000000)	1	(26.77)	(328.43)	92.00	0.00	(65.62)	0.00	(118,213.85)
SUBARU CORPORATION CMN															
7270.T	0	JPY	2,645.000000	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	(10,100)	JPY	1,165.000000	(10,630,500.00)	(11,766,500.00)		0.227000	ACT/365					253,143.79	0.00	179,305.36
JP3322930003	(9,500)	1.000000	1,157.701310	(11,000,828.21)	(11,692,783.23)	(73,716.77)	(25.000000)	1	(4.40)	(121.66)	92.00	0.00	(42.28)	0.00	179,305.36
SUMITOMO CHEMICAL COMPANY CMN															
4005.T	0	JPY	335.500000	(2,198,940.00)	0.00		0.227000	ACT/365					14,489.11	0.00	14,481.82
JP3401400001	(6,700)	1.000000	0.000000	(2,253,869.05)	0.00	0.00	(25.000000)	1	(1.04)	(7.29)	92.00	0.00	(8.21)	0.00	14,481.82
SUMITOMO CORPORATION CMN															
8053.T	(2,600)	JPY	3,259.000000	(8,672,400.00)	(8,473,400.00)		0.227000	ACT/365					41,079.86	0.00	480,424.73
JP3404600003	(2,700)	1.000000	3,428.000000	(9,255,600.00)	(8,912,800.00)	439,400.00	(25.000000)	1	(1.84)	(55.13)	92.00	0.00	(6.25)	0.00	480,424.73

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(56,100)	JPY	547.000000	(29,581,500.00)	(30,686,700.00)		0.227000	ACT/365					0.00	0.00	773,205.33
JP3495000006	(55,500)	1.000000	560.786043	(31,130,718.41)	(31,460,097.00)	773,397.00	(25.000000)	1	(9.01)	(191.67)	92.00	0.00	0.00	0.00	773,205.33
SUMITOMO FORESTRY CO LTD CMN															
1911.T	(8,400)	JPY	5,273.000000	(11,881,800.00)	(44,293,200.00)		0.227000	ACT/365					0.00	0.00	(193,298.11)
JP3409800004	(2,300)	1.000000	5,249.992061	(11,541,649.74)	(44,099,933.32)	(193,266.68)	(25.000000)	1	(9.60)	(31.42)	92.00	0.00	0.00	0.00	(193,298.11)
SUMITOMO METAL MNG CMN															
5713.T	0	JPY	3,604.000000	0.00	0.00		0.000000	ACT/365					121,715.56	0.00	121,650.72
JP3402600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(64.84)	92.00	0.00	(64.84)	0.00	121,650.72
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	0	JPY	3,831.000000	0.00	0.00		0.000000	ACT/365					2,603,475.48	0.00	2,603,314.92
JP3890350006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(160.55)	92.00	0.00	(160.55)	0.00	2,603,314.92
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	(7,000)	JPY	3,745.000000	0.00	(26,215,000.00)		0.227433	ACT/365					0.00	0.00	(97,397.76)
JP3892100003	0	1.000000	3,731.086035	0.00	(26,117,602.25)	(97,397.76)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(97,397.76)
SUNTORY BEVERAGE & FOOD CMN															
2587.T	(500)	JPY	4,759.000000	(2,369,000.00)	(2,379,500.00)		0.227000	ACT/365					0.00	0.00	11,638.69
JP3336560002	(500)	1.000000	4,782.289131	(2,391,144.57)	(2,391,144.57)	11,644.57	(25.000000)	1	(1.36)	(5.88)	92.00	0.00	0.00	0.00	11,638.69
SUNWELS CMN															
9229.T	(7,400)	JPY	611.000000	(4,969,200.00)	(4,521,400.00)		0.227000	ACT/365					229,117.98	0.00	775,449.27
JP3324410004	(8,200)	1.000000	685.878076	(5,643,497.76)	(5,075,497.76)	554,097.76	(500.000000)	1	(645.61)	(7,766.48)	92.00	0.00	(2,430.57)	0.00	775,449.27
SYSMEX CORP CMN															
6869.T	0	JPY	2,929.500000	(5,013,300.00)	0.00		0.227000	ACT/365					43,599.97	0.00	43,587.70
JP3351100007	(1,700)	1.000000	0.000000	(5,022,073.54)	0.00	0.00	(25.000000)	1	(3.10)	(12.27)	92.00	0.00	(14.78)	0.00	43,587.70
TAIHEIYO CEMENT CORPORATION CMN															
5233.T	(23,800)	JPY	3,833.000000	(84,053,700.00)	(91,225,400.00)		0.227000	ACT/365					561,080.59	0.00	(5,294,222.45)
JP3449020001	(24,300)	1.000000	3,587.000000	(87,164,100.00)	(85,370,600.00)	(5,854,800.00)	(25.000000)	1	(33.62)	(503.04)	92.10	0.00	(58.76)	0.00	(5,294,222.45)
TAISEI CORPORATION CMN															
1801.T	(1,600)	JPY	6,357.000000	(10,200,000.00)	(10,171,200.00)		0.227000	ACT/365					0.00	0.00	29,114.05
JP3443600006	(1,600)	1.000000	6,375.210584	(10,200,336.93)	(10,200,336.94)	29,136.93	(25.000000)	1	(6.43)	(22.88)	92.00	0.00	0.00	0.00	29,114.05
TAIYO YUDEN CMN															
6976.T	(16,600)	JPY	2,287.000000	(37,628,550.00)	(37,964,200.00)		0.227000	ACT/365					25,768.95	0.00	(279,438.53)
JP3452000007	(17,100)	1.000000	2,268.633593	(38,793,817.65)	(37,659,317.65)	(304,882.35)	(25.000000)	1	(16.46)	(325.12)	92.00	0.00	(15.64)	0.00	(279,438.53)
TAKASHIMAYA CO LTD CMN															
8233.T	(2,500)	JPY	1,235.000000	(3,715,500.00)	(3,087,500.00)		0.227000	ACT/365					113,828.78	0.00	186,294.68
JP3456000003	(3,000)	1.000000	1,264.000000	(3,792,000.00)	(3,160,000.00)	72,500.00	(25.000000)	1	(1.87)	(34.10)	92.00	0.00	(14.33)	0.00	186,294.68

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TAZMO CO., LTD. CMN															
6266.T	(1,700)	JPY	2,177.000000	(3,575,100.00)	(3,700,900.00)		0.227000	ACT/365					13,972.27	0.00	20,400.17
JP3468000009	(1,700)	1.000000	2,183.916860	(3,712,658.66)	(3,712,658.66)	11,758.66	(517.647000)	1	(483.93)	(5,330.76)	92.00	0.00	(359.61)	0.00	20,400.17
TDK CORP CMN															
6762.T	0	JPY	1,878.500000	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	(10,300)	JPY	1,299.500000	(14,626,200.00)	(13,384,850.00)		0.227000	ACT/365					107,156.95	0.00	316,003.29
JP3544000007	(11,400)	1.000000	1,319.785046	(15,065,585.97)	(13,593,785.97)	208,935.97	(25.000000)	1	(6.48)	(89.63)	92.00	0.00	(16.44)	0.00	316,003.29
TERUMO CORP CMN															
4543.T	0	JPY	2,925.500000	(3,536,400.00)	0.00		0.227000	ACT/365					550,629.25	0.00	550,594.03
JP3546800008	(1,200)	1.000000	0.000000	(3,583,667.05)	0.00	0.00	(25.000000)	1	(1.93)	(35.22)	92.00	0.00	(35.22)	0.00	550,594.03
THK CMN															
6481.T	0	JPY	3,758.000000	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	(16,713.80)
TOHO GAS CO., LTD. CMN															
9533.T	(1,700)	JPY	3,986.000000	(6,313,600.00)	(6,776,200.00)		0.227000	ACT/365					0.00	0.00	153,793.00
JP3600200004	(1,600)	1.000000	4,076.479600	(6,534,541.03)	(6,930,015.32)	153,815.32	(25.000000)	1	(2.60)	(22.32)	92.00	0.00	0.00	0.00	153,793.00
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(17,100)	JPY	1,123.000000	(20,329,800.00)	(19,203,300.00)		0.227000	ACT/365					260,685.69	0.00	1,054,133.43
JP3605400005	(18,600)	1.000000	1,169.405875	(21,775,840.46)	(19,996,840.46)	793,540.46	(25.000000)	1	(3.82)	(92.71)	92.00	0.00	(13.86)	0.00	1,054,133.43
TOKYO ELECTRON LTD CMN															
8035.T	(1,000)	JPY	26,650.000000	0.00	(26,650,000.00)		0.227433	ACT/365					970,374.68	0.00	985,013.82
JP3571400005	0	1.000000	26,664.766678	0.00	(26,664,766.68)	14,766.68	(25.000000)	1	0.00	(127.54)	92.00	0.00	(127.54)	0.00	985,013.82
TOKYO GAS CMN															
9531.T	(1,100)	JPY	4,182.000000	(4,592,500.00)	(4,600,200.00)		0.227000	ACT/365					0.00	0.00	14,186.74
JP3573000001	(1,100)	1.000000	4,194.909131	(4,614,400.04)	(4,614,400.04)	14,200.04	(25.000000)	1	(2.76)	(13.31)	92.00	0.00	0.00	0.00	14,186.74
TOKYO KEIKI INC. CMN															
7721.T	(1,000)	JPY	3,060.000000	(3,300,000.00)	(3,060,000.00)		0.227000	ACT/365					23,980.50	0.00	175,444.94
JP3624000000	(1,100)	1.000000	3,211.680779	(3,535,680.78)	(3,211,680.78)	151,680.78	(45.454500)	1	(19.11)	(216.34)	92.00	0.00	(22.38)	0.00	175,444.94
TOPCON CMN															
7732.T	(3,600)	JPY	2,835.000000	(10,507,000.00)	(10,206,000.00)		0.227000	ACT/365					119,886.40	0.00	132,416.80
JP3630400004	(3,800)	1.000000	2,838.500000	(10,786,300.00)	(10,218,600.00)	12,600.00	(25.000000)	1	(4.88)	(69.60)	92.00	0.00	(10.30)	0.00	132,416.80
TOPPAN PRINTING CO LTD CMN															
7911.T	0	JPY	4,315.000000	0.00	0.00		0.000000	ACT/365					(167,446.89)	0.00	(167,522.92)
JP3629000005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(76.03)	92.00	0.00	(76.03)	0.00	(167,522.92)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TOWA CORP CMN															
6315.T	(5,400)	JPY	1,823.000000	(9,655,200.00)	(9,844,200.00)		0.227000	ACT/365					0.00	0.00	(494,921.37)
JP3555700008	(5,400)	1.000000	1,731.387452	(9,349,492.24)	(9,349,492.24)	(494,707.76)	(34.722200)	1	(33.70)	(213.61)	92.00	0.00	0.00	0.00	(494,921.37)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(35,400)	JPY	2,290.000000	(80,092,500.00)	(81,066,000.00)		0.227000	ACT/365					7,737.68	0.00	3,228,644.17
JP3613400005	(35,400)	1.000000	2,380.997813	(84,287,322.57)	(84,287,322.57)	3,221,322.57	(25.000000)	1	(24.38)	(416.08)	92.00	0.00	(3.03)	0.00	3,228,644.17
TOYOTA INDUSTRIES CMN															
6201.T	0	JPY	12,475.000000	0.00	0.00		0.000000	ACT/365					6,788,472.06	0.00	6,787,476.40
JP3634600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(995.67)	92.00	0.00	(995.67)	0.00	6,787,476.40
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(19,800)	JPY	1,772.000000	(35,068,100.00)	(35,085,600.00)		0.227000	ACT/365					0.00	0.00	1,321,872.81
JP3802680003	(19,300)	1.000000	1,842.632813	(35,609,686.54)	(36,484,129.70)	1,398,529.70	(622.668300)	1	(5,760.95)	(76,656.89)	92.00	0.00	0.00	0.00	1,321,872.81
TSURUHA HOLDINGS CMN															
3391.T	(800)	JPY	8,881.000000	(7,080,000.00)	(7,104,800.00)		0.227000	ACT/365					0.00	0.00	(217,585.84)
JP3536150000	(800)	1.000000	8,609.065374	(6,887,252.30)	(6,887,252.30)	(217,547.70)	(25.000000)	1	(5.66)	(38.14)	92.00	0.00	0.00	0.00	(217,585.84)
UBE INDUSTRIES LTD CMN															
4208.T	(6,500)	JPY	2,316.000000	(14,868,750.00)	(15,054,000.00)		0.227000	ACT/365					0.00	0.00	269,717.00
JP3158800007	(6,500)	1.000000	2,357.504499	(15,323,779.24)	(15,323,779.24)	269,779.24	(25.000000)	1	(6.54)	(62.25)	92.00	0.00	0.00	0.00	269,717.00
ULVAC, INC. CMN															
6728.T	(1,800)	JPY	6,226.000000	(10,443,100.00)	(11,206,800.00)		0.227000	ACT/365					0.00	0.00	(19,326.30)
JP3126190002	(1,700)	1.000000	6,215.307407	(10,566,093.73)	(11,187,553.33)	(19,246.67)	(25.000000)	1	(5.82)	(79.64)	92.00	0.00	0.00	0.00	(19,326.30)
UNICHARM CMN															
8113.T	(24,500)	JPY	1,225.500000	(29,792,000.00)	(30,024,750.00)		0.227000	ACT/365					103,986.65	0.00	1,389,038.09
JP3951600000	(24,500)	1.000000	1,286.217091	(31,512,318.72)	(31,512,318.72)	1,487,568.72	(25.000000)	1	(8.07)	(117.29)	92.00	(202,400.00)	(3.45)	0.00	1,389,105.52
WELCIA HOLDINGS CMN															
3141.T	(4,300)	JPY	2,221.000000	(9,466,450.00)	(9,550,300.00)		0.227000	ACT/365					0.00	0.00	(528,562.70)
JP3274280001	(4,300)	1.000000	2,098.091543	(9,021,793.64)	(9,021,793.64)	(528,506.36)	(25.000000)	1	(8.73)	(56.34)	92.00	0.00	0.00	0.00	(528,562.70)
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,874.000000	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	1,054.000000	(54,702,600.00)	(54,702,600.00)		0.227000	ACT/365					28,272.47	0.00	3,895,981.70
JP3942600002	(51,900)	1.000000	1,128.527550	(58,570,579.86)	(58,570,579.86)	3,867,979.86	(25.000000)	1	(10.41)	(270.63)	92.00	0.00	(1.74)	0.00	3,895,981.70

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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.)															
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(35,600)	JPY	4,449.000000	(145,629,900.00)	(158,384,400.00)		0.227000	ACT/365					(317,076.63)	0.00	(6,932,652.01)
JP3932000007	(35,100)	1.000000	4,263.196738	(149,350,384.31)	(151,769,803.86)	(6,614,596.14)	(25.000000)	1	(68.63)	(979.23)	92.00	0.00	(446.14)	0.00	(6,932,652.01)
TOTAL Short				(4,826,593,217.91)	(4,748,576,440.00)								85,460,187.22	0.00	113,807,607.47
				(4,931,068,434.78)	(4,785,233,997.43)	36,657,557.43			(46,798.41)	(618,059.20)		(7,692,077.99)	(94,530.24)	0.00	113,811,164.22
TOTAL JPY				(482,748,066.04)	(386,897,150.00)	(42,339,631.06)			(104,236.41)	(1,373,411.54)		(2,266,337.99)	(253,141.36)	0.00	28,282,540.27
				(479,414,311.25)	(344,557,518.94)								(253,141.36)	0.00	28,283,297.83
NZD															
Short															
INFRATIL LIMITED CMN															
IFTNZ	(166,915)	NZD	11.820000	(1,983,259.08)	(1,972,935.30)		4.250000	ACT/365					1,661.69	0.00	118,626.77
NZIFTE0003S3	(166,941)	1.000000	12.501596	(2,087,533.62)	(2,086,703.85)	113,768.55	(35.000000)	4	224.05	3,196.54	100.00	0.00	37.12	0.00	118,626.77
TOTAL NZD															
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,500	SGD	6.810000	482,220.00	480,105.00		2.249200	ACT/365					0.00	0.00	(2,814.38)
SG1U68934629	70,500	1.000000	6.840085	482,225.98	482,225.98	(2,120.98)	20.000000	1	(32.36)	(693.40)	100.00	0.00	0.00	0.00	(2,814.38)
TOTAL KEPPEL LTD CMN															
OCBC LTD CMN															
OCBC.SI	0	SGD	17.160000	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
TOTAL OCBC LTD CMN															
SINGAPORE EXCHANGE LTD CMN															
SGXL.SI	110,100	SGD	12.080000	1,331,109.00	1,330,008.00		2.249200	ACT/365					0.00	0.00	(74,686.83)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(72,666.00)	20.000000	1	(93.73)	(2,020.83)	100.00	0.00	0.00	0.00	(74,686.83)
TOTAL SINGAPORE EXCHANGE LTD CMN															
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.150000	164,736.00	166,320.00		2.249200	ACT/365					0.00	0.00	3,461.22
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	3,696.00	20.000000	1	(10.92)	(234.78)	100.00	0.00	0.00	0.00	3,461.22
TOTAL SINGAPORE TELECOMMUNICATIONS CMN															
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	0	SGD	37.150000	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
TOTAL UNITED OVERSEAS BANK LTD CMN															
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	0	SGD	3.060000	24,253.00	0.00		2.249200	ACT/365					(1,863.74)	0.00	(1,994.53)
SG1T56930848	7,900	1.000000	0.000000	24,490.00	0.00	0.00	20.000000	1	(1.64)	(130.79)	100.00	0.00	(130.79)	0.00	(1,994.53)
TOTAL WILMAR INTERNATIONAL LTD CMN															
TOTAL Long				2,002,318.00	1,976,433.00	(71,090.98)			(138.65)	(3,996.87)		0.00	(1,047.86)	0.00	(37,067.49)
				2,072,013.98	2,047,523.98										

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
SGD (Cont.)															
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(118,500)	SGD	0.740000	(56,536.00)	(87,690.00)		2.249200	ACT/365					0.00	0.00	2,362.81
SGXE21576413	(76,400)	1.000000	0.759496	(58,781.09)	(90,000.26)	2,310.26	(20.000000)	1	3.31	52.55	100.00	0.00	0.00	0.00	2,362.81
SATS LTD CMN															
SATS.SI	(160,900)	SGD	3.570000	(582,458.00)	(574,413.00)		2.249200	ACT/365					0.00	0.00	11,850.62
SG152882764	(160,900)	1.000000	3.639204	(585,547.97)	(585,547.97)	11,134.97	(20.000000)	1	32.89	715.65	100.00	0.00	0.00	0.00	11,850.62
SEATRIUM LIMITED CMN															
SEAT.SI	(258,100)	SGD	2.230000	(583,306.00)	(575,563.00)		2.249200	ACT/365					0.00	0.00	(26,024.59)
SGXE34184239	(258,100)	1.000000	2.127865	(549,202.04)	(549,202.04)	(26,360.96)	(113.705900)	1	15.67	336.37	100.00	0.00	0.00	0.00	(26,024.59)
TOTAL Short				(1,222,300.00)	(1,237,666.00)								0.00	0.00	(11,811.16)
				(1,193,531.10)	(1,224,750.27)	(12,915.73)			51.88	1,104.57		0.00	0.00	0.00	(11,811.16)
TOTAL SGD				780,018.00	738,767.00	(84,006.71)			(86.78)	(2,892.30)		0.00	38,020.36	0.00	(48,878.65)
				878,482.88	822,773.71							0.00	(1,047.86)	0.00	(48,878.65)
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	9,300	CNY	2.029271	18,708.09	18,872.22		4.330000	ACT/360					0.00	0.00	(3.88)
CNE1000010N2	9,300	7.322827	2.026159	18,843.27	18,843.27	28.95	50.000000	4	(2.53)	(32.82)	90.00	0.00	0.00	0.00	(3.88)
ABB INDIA LIMITED CMN															
ABB.NS	0	INR	75.452553	74,410.02	0.00		4.330000	ACT/360					219.78	0.00	120.41
INE117A01022	987	86.481501	0.000000	70,606.52	0.00	0.00	75.000000	4	(10.04)	(99.37)	78.16	0.00	(99.37)	0.00	120.41
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	299,900	CNY	2.759863	780,304.50	827,683.00		4.330000	ACT/360					0.00	0.00	(80,902.27)
CNE000000RM5	286,800	7.322827	3.023844	870,605.12	906,850.83	(79,167.83)	50.000000	4	(115.55)	(1,734.44)	90.00	0.00	0.00	0.00	(80,902.27)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	67,800	CNY	1.037851	77,681.63	70,366.27		4.330000	ACT/360					(254.99)	0.00	(3,288.90)
CNE000001NN0	75,000	7.322827	1.080203	81,015.23	73,237.76	(2,871.49)	50.000000	4	(10.82)	(162.42)	90.00	0.00	(15.59)	0.00	(3,288.90)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	23,000	CNY	1.156657	36,428.61	26,603.12		4.330000	ACT/360					(793.12)	0.00	(1,955.69)
CNE000001FB1	31,600	7.322827	1.204179	38,395.18	27,696.11	(1,093.00)	50.000000	4	(5.12)	(69.58)	90.00	0.00	(22.24)	0.00	(1,955.69)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	3.024788	42,835.74	44,464.39		4.330000	ACT/360					0.00	0.00	(1,397.31)
CNE1000034D3	14,700	7.322827	3.113606	45,770.01	45,770.01	(1,305.62)	50.000000	4	(6.10)	(91.69)	90.00	0.00	0.00	0.00	(1,397.31)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002226.ZK	125,700	CNY	0.762001	89,818.68	95,783.51		4.330000	ACT/360					0.00	0.00	2,557.91
CNE100000B57	125,700	7.322827	0.740166	93,038.82	93,038.82	2,744.69	50.000000	4	(12.44)	(186.78)	90.00	0.00	0.00	0.00	2,557.91

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	0	CNY	1.859938	6,956.30	0.00		4.330000	ACT/360					215.75	0.00	202.09
CNE000000XP6	3,800	7.322827	0.000000	6,808.42	0.00	0.00	50.000000	4	(0.92)	(13.66)	90.00	0.00	(13.66)	0.00	202.09
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300866.ZK	5,819	CNY	14.486210	82,992.80	84,295.25		4.330000	ACT/360					4,878.70	0.00	11,338.77
CNE1000047B9	5,819	7.322827	13.333880	77,589.85	77,589.85	6,705.41	50.000000	4	(10.49)	(245.34)	90.00	0.00	(88.73)	0.00	11,338.77
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	29,400	CNY	1.080184	12,141.88	31,757.41		4.330000	ACT/360					(32.30)	0.00	(2,565.31)
CNE000000784	11,000	7.322827	1.165408	13,802.52	34,262.99	(2,505.58)	50.000000	4	(1.83)	(27.43)	90.00	0.00	(0.07)	0.00	(2,565.31)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	4.956989	78,200.42	79,311.82		4.330000	ACT/360					0.00	0.00	(12,850.81)
TW0003019006	16,000	32.782000	5.746951	91,951.22	91,951.22	(12,639.40)	30.000000	4	(11.71)	(211.41)	90.00	0.00	0.00	0.00	(12,850.81)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	10,800	CNY	5.339468	54,313.83	57,666.26		4.330000	ACT/360					119.91	0.00	3,868.20
CNE100003GF5	10,800	7.322827	4.981769	53,803.11	53,803.11	3,863.15	50.000000	4	(7.23)	(114.86)	90.00	0.00	(6.55)	0.00	3,868.20
BANK OF BARODA CMN															
BOB.NS	0	INR	2.684042	0.00	0.00		0.000000	ACT/360					(10,178.49)	0.00	(10,405.91)
INE028A01039	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	0.983227	0.00	0.00		0.000000	ACT/360					189.15	0.00	189.15
CNE100002GG5	0	7.322827	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	50,300	CNY	12.608519	569,089.33	634,208.52		4.330000	ACT/360					0.00	0.00	(12,982.00)
CNE000001QQ6	46,100	7.322827	12.845056	593,980.15	646,106.32	(11,897.80)	50.000000	4	(79.35)	(1,084.21)	90.00	0.00	0.00	0.00	(12,982.00)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	17.162772	0.00	0.00		0.000000	ACT/360					76.17	0.00	70.05
CNE100003RC9	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.12)	90.00	0.00	(6.12)	0.00	70.05
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	0	CNY	0.684162	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.322827	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	12,891	CNY	38.181978	826,537.08	492,203.88		4.330000	ACT/360					(12,639.18)	0.00	7,744.05
CNE100003PM2	22,091	7.322827	36.480540	830,081.64	470,270.65	21,933.23	50.000000	4	(111.32)	(1,550.00)	90.00	0.00	(763.50)	0.00	7,744.05
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300010.ZK	0	CNY	0.897195	0.00	0.00		0.000000	ACT/360					101.47	0.00	101.47
CNE100000GX4	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	101.47

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000786.ZK	49,600	CNY	4.084488	205,156.16	202,590.62		4.330000	ACT/360					2,714.24	0.00	(432.54)
CNE000000QS4	49,600	7.322827	4.139184	205,303.53	205,303.53	(2,712.90)	50.000000	4	(27.54)	(433.88)	90.00	0.00	(19.79)	0.00	(432.54)
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	185,200	CNY	2.261422	358,347.59	418,815.33		4.330000	ACT/360					0.00	0.00	(6,138.16)
CNE100000YL2	169,100	7.322827	2.290548	389,584.03	424,209.42	(5,394.10)	50.000000	4	(51.84)	(744.06)	90.00	0.00	0.00	0.00	(6,138.16)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	184,500	CNY	1.935045	399,004.58	357,015.83		4.330000	ACT/360					(1,927.00)	0.00	(13,355.18)
CNE100001S16	209,700	7.322827	1.992434	417,813.41	367,604.07	(10,588.24)	50.000000	4	(55.80)	(839.94)	90.00	0.00	(116.33)	0.00	(13,355.18)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.125842	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.322827	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	21,300	CNY	0.666409	14,865.87	14,194.52		4.330000	ACT/360					(76.05)	0.00	(748.30)
CNE000000Y52	22,200	7.322827	0.696464	15,461.50	14,834.68	(640.16)	50.000000	4	(2.07)	(32.09)	90.00	0.00	(2.55)	0.00	(748.30)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	16,300	CNY	1.450260	23,649.23	23,639.23		4.330000	ACT/360					0.00	0.00	608.89
CNE000001261	16,300	7.322827	1.410146	22,985.39	22,985.39	653.85	50.000000	4	(3.09)	(44.96)	90.00	0.00	0.00	0.00	608.89
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	0	INR	3.304753	18,151.09	0.00		4.330000	ACT/360					3,270.89	0.00	3,197.66
INE263A01024	5,570	86.481501	0.000000	17,169.84	0.00	0.00	75.000000	4	(2.44)	(73.24)	78.16	0.00	(73.24)	0.00	3,197.66
BHARAT HEAVY ELECTRICALS LTD CMN															
BHEL.NS	0	INR	2.508282	0.00	0.00		0.000000	ACT/360					1,486.15	0.00	1,478.20
INE257A01026	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(7.95)	78.16	0.00	(7.95)	0.00	1,478.20
BHARAT PETROLEUM CORP LTD CMN															
BPCL.NS	19,530	INR	3.206466	71,153.13	62,622.28		4.330000	ACT/360					(2,627.74)	0.00	(925.91)
INE029A01011	22,517	86.481501	3.114635	70,762.63	60,828.83	1,793.45	75.000000	4	(9.99)	(91.63)	78.16	0.00	(39.61)	0.00	(925.91)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
600597.SH	7,700	CNY	1.115689	8,488.83	8,590.81		4.330000	ACT/360					0.00	0.00	(407.20)
CNE000001C99	7,700	7.322827	1.166236	8,980.02	8,980.02	(389.21)	50.000000	4	(1.20)	(18.00)	90.00	0.00	0.00	0.00	(407.20)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.985008	0.00	0.00		0.000000	ACT/360					(18.45)	0.00	(18.45)
CNE100002D38	0	7.322827	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	0	CNY	1.874959	86,865.37	0.00		4.330000	ACT/360					(33,346.32)	0.00	(33,825.98)
CNE0000012Q3	47,700	7.322827	0.000000	95,560.22	0.00	0.00	50.000000	4	(12.70)	(479.66)	90.00	0.00	(494.52)	0.00	(33,825.98)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
300146.ZK	44,900	CNY	1.589550	70,766.40	71,370.80		4.330000	ACT/360					0.00	0.00	(2,663.25)
CNE10000Y84	44,900	7.322827	1.645568	73,886.00	73,886.00	(2,515.20)	50.000000	4	(9.87)	(148.05)	90.00	0.00	0.00	0.00	(2,663.25)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	0	CNY	38.841559	613,138.98	0.00		4.330000	ACT/360					18,093.87	0.00	17,018.16
CNE100001526	16,400	7.322827	0.000000	607,556.19	0.00	0.00	50.000000	4	(81.59)	(1,075.71)	90.00	0.00	(1,159.94)	0.00	17,018.16
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600906.SH	16,600	CNY	0.917678	15,047.15	15,233.46		4.330000	ACT/360					0.00	0.00	(792.44)
CNE100005295	16,600	7.322827	0.963541	15,994.79	15,994.79	(761.33)	50.000000	4	(2.13)	(31.11)	90.00	0.00	0.00	0.00	(792.44)
CANARA BANK CMN															
CNBK.NS	0	INR	1.168342	0.00	0.00		0.000000	ACT/360					1,333.85	0.00	1,325.16
INE476A01022	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(8.69)	78.16	0.00	(8.69)	0.00	1,325.16
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002367.ZK	496,800	CNY	0.923141	446,232.01	458,616.35		4.330000	ACT/360					0.00	0.00	(1,227.45)
CNE10000M39	485,000	7.322827	0.923962	448,114.51	459,024.33	(407.97)	50.000000	4	(60.10)	(819.47)	90.00	0.00	0.00	0.00	(1,227.45)
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	1.985846	634,300.88	633,484.84		4.330000	ACT/360					0.00	0.00	(32,309.92)
TW0002882008	319,000	32.782000	2.082317	664,259.12	664,259.12	(30,774.28)	30.000000	4	(85.18)	(1,535.64)	90.00	0.00	0.00	0.00	(32,309.92)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.412409	117,621.39	119,598.63		4.330000	ACT/360					0.00	0.00	(4,387.47)
CNE100001T15	290,000	7.322827	0.426730	123,751.72	123,751.72	(4,153.09)	50.000000	4	(16.52)	(234.38)	90.00	0.00	0.00	0.00	(4,387.47)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.553065	211,543.94	214,368.04		4.330000	ACT/360					0.00	0.00	(14,745.97)
CNE100002FF9	387,600	7.322827	0.589931	228,657.17	228,657.17	(14,289.12)	50.000000	4	(30.44)	(456.85)	90.00	0.00	0.00	0.00	(14,745.97)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	319,200	CNY	0.490248	158,138.06	156,487.12		4.330000	ACT/360					0.00	0.00	(11,232.31)
CNE100003N43	319,200	7.322827	0.524585	167,447.57	167,447.57	(10,960.46)	50.000000	4	(22.34)	(271.85)	90.00	0.00	0.00	0.00	(11,232.31)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,600	CNY	3.803176	124,768.55	123,983.55		4.330000	ACT/360					0.00	1,199.20	(5,022.34)
CNE1000010Q5	32,600	7.322827	3.986153	129,948.59	129,948.59	(5,965.04)	50.000000	4	(17.36)	(256.50)	90.00	1,199.20	0.00	0.00	(5,024.93)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	3,600	CNY	5.039038	41,551.19	18,140.54		4.330000	ACT/360					(4,620.50)	0.00	(4,541.96)
CNE100001T56	8,100	7.322827	4.989942	43,766.30	17,963.79	176.74	50.000000	4	(5.84)	(98.20)	90.00	0.00	(70.47)	0.00	(4,541.96)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.886270	7,275.05	7,356.04		4.330000	ACT/360					0.00	0.00	(389.62)
CNE000000SH3	8,300	7.322827	0.931350	7,730.20	7,730.20	(374.17)	50.000000	4	(1.03)	(15.46)	90.00	0.00	0.00	0.00	(389.62)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	39,500	CNY	2.302390	87,146.99	90,944.39		4.330000	ACT/360					0.00	0.00	3,854.43
CNE100001JY4	39,500	7.322827	2.200465	86,918.36	86,918.36	4,026.03	50.000000	4	(11.66)	(171.61)	90.00	0.00	0.00	0.00	3,854.43
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	0	CNY	2.236841	0.00	0.00		0.000000	ACT/360					2.67	0.00	2.67
CNE100001VQ5	0	7.322827	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	232,900	CNY	1.272733	288,101.48	296,419.42		4.330000	ACT/360					(29.66)	0.00	(19,893.65)
CNE100003Y73	228,100	7.322827	1.355492	309,656.85	315,693.99	(19,274.57)	50.000000	4	(41.25)	(589.41)	90.00	0.00	(0.93)	0.00	(19,893.65)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	35,800	CNY	0.749711	25,844.58	26,839.64		4.330000	ACT/360					19.81	0.00	1,378.95
CNE100001P27	34,400	7.322827	0.711096	24,404.78	25,457.25	1,382.38	50.000000	4	(3.29)	(23.24)	90.00	0.00	(3.69)	0.00	1,378.95
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.783967	226,926.92	228,918.31		4.330000	ACT/360					0.00	0.00	42.07
TW0002610003	292,000	32.782000	0.782012	228,347.50	228,347.50	570.80	30.000000	4	(29.36)	(528.73)	90.00	0.00	0.00	0.00	42.07
CHINA CONSTRUCTION BANK CORPORATION CMN CLASS A SERIES NORTHBOUND															
601939.SH	19,300	CNY	1.132077	0.00	21,849.08		4.330000	ACT/360					0.00	0.00	(200.75)
CNE100000742	0	7.322827	1.142478	0.00	22,049.82	(200.75)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(200.75)
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	1.009173	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.322827	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	1.067894	8,754.91	8,863.52		4.330000	ACT/360					0.00	0.00	(449.46)
CNE100003GD0	8,300	7.322827	1.119806	9,294.39	9,294.39	(430.87)	50.000000	4	(1.24)	(18.59)	90.00	0.00	0.00	0.00	(449.46)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.323467	352,466.24	356,686.04		4.330000	ACT/360					0.00	0.00	(21,708.31)
CNE1000048J0	82,500	7.322827	4.577574	377,649.85	377,649.85	(20,963.81)	50.000000	4	(50.32)	(744.50)	90.00	0.00	0.00	0.00	(21,708.31)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	61,100	CNY	5.394092	285,061.88	329,579.02		4.330000	ACT/360					0.00	0.00	(3,907.07)
CNE000001Q93	54,900	7.322827	5.449846	300,552.26	332,985.58	(3,406.55)	50.000000	4	(40.11)	(500.51)	90.00	0.00	0.00	0.00	(3,907.07)
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	304,500	CNY	2.477186	735,519.27	754,303.00		4.330000	ACT/360					0.00	0.00	(39,047.54)
CNE100000HK9	303,600	7.322827	2.600354	789,616.63	791,807.92	(37,504.92)	50.000000	4	(105.19)	(1,542.62)	90.00	0.00	0.00	0.00	(39,047.54)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	91,400	CNY	4.364435	359,946.54	398,909.35		4.330000	ACT/360					(6,408.16)	0.00	(31,245.53)
CNE1000008M8	84,900	7.322827	4.626625	395,126.38	422,873.49	(23,964.13)	50.000000	4	(52.52)	(873.23)	90.00	0.00	(83.99)	0.00	(31,245.53)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA PETROLEUM & CHEMICAL CORP CMN CLASS A SERIES NORTHBOUND															
600028.SH	1,022,600	CNY	0.842571	719,781.43	861,612.93		4.330000	ACT/360					0.00	0.00	(7,099.62)
CNE0000018G1	844,800	7.322827	0.849082	716,069.73	868,270.90	(6,657.97)	50.000000	4	(96.12)	(441.65)	90.00	0.00	0.00	0.00	(7,099.62)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	926,262	CNY	0.786582	722,371.36	728,580.57		4.330000	ACT/360					0.00	0.00	(41,931.55)
CNE100003MP2	926,262	7.322827	0.830427	769,192.80	769,192.80	(40,612.23)	50.000000	4	(102.55)	(1,319.32)	90.00	0.00	0.00	0.00	(41,931.55)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	713,000	CNY	0.857592	616,064.60	611,463.35		4.330000	ACT/360					0.00	0.00	(19,766.03)
CNE000001FG0	711,700	7.322827	0.883579	628,863.47	629,991.82	(18,528.47)	50.000000	4	(84.19)	(1,237.55)	90.00	0.00	0.00	0.00	(19,766.03)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	263,700	CNY	3.326584	855,804.01	877,220.29		4.330000	ACT/360					0.00	0.00	(349.36)
CNE000000YH1	263,200	7.322827	3.321652	874,302.86	875,919.76	1,300.53	50.000000	4	(117.05)	(1,649.89)	90.00	0.00	0.00	0.00	(349.36)
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	1.002345	46,905.69	48,313.04		4.330000	ACT/360					0.00	0.00	(1,746.33)
CNE100000KW8	48,200	7.322827	1.036503	49,959.44	49,959.44	(1,646.41)	50.000000	4	(6.66)	(99.93)	90.00	0.00	0.00	0.00	(1,746.33)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	0	CNY	3.956123	0.00	0.00		0.000000	ACT/360					(23,248.59)	0.00	(24,055.82)
CNE000001G87	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(807.23)	90.00	0.00	(807.23)	0.00	(24,055.82)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.291079	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.322827	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	4.270209	0.00	0.00		0.000000	ACT/360					56.59	0.00	56.59
CNE10000042K1	0	7.322827	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	3.041175	18,108.01	17,942.93		4.330000	ACT/360					(10.90)	0.00	533.14
CNE100001VY9	5,900	7.322827	2.942904	17,363.13	17,363.13	579.80	50.000000	4	(2.34)	(35.76)	90.00	0.00	(0.83)	0.00	533.14
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	711,133	CNY	1.289120	872,868.62	916,735.57		4.330000	ACT/360					(955.34)	0.00	(87,511.41)
CNE000001GT1	681,533	7.322827	1.408378	964,726.90	1,001,543.87	(84,808.30)	50.000000	4	(128.16)	(1,747.77)	90.00	0.00	(18.56)	0.00	(87,511.41)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	286,000	CNY	1.839454	523,552.74	526,083.74		4.330000	ACT/360					0.00	0.00	(22,082.36)
CNE100000WX1	286,000	7.322827	1.913150	547,160.96	547,160.96	(21,077.21)	50.000000	4	(73.08)	(1,005.15)	90.00	0.00	0.00	0.00	(22,082.36)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	0	CNY	0.822087	11,495.24	0.00		4.330000	ACT/360					(355.87)	0.00	(391.55)
CNE100003NZ9	14,100	7.322827	0.000000	11,649.39	0.00	0.00	50.000000	4	(1.56)	(35.68)	90.00	0.00	(37.25)	0.00	(391.55)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.802583	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE100005QZ7	0	7.322827	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	3.396230	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.322827	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	11.378195	91,800.49	91,025.56		4.330000	ACT/360					0.00	0.00	(8,960.44)
TW0002360005	8,000	32.782000	12.469512	99,756.10	99,756.10	(8,730.53)	30.000000	4	(12.76)	(229.91)	90.00	0.00	0.00	0.00	(8,960.44)
CMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	320,000	CNY	1.235862	390,674.24	395,475.71		4.330000	ACT/360					(85.74)	0.00	(889.02)
CNE100004M35	320,000	7.322827	1.235883	395,482.56	395,482.56	(6.85)	50.000000	4	(52.99)	(796.44)	90.00	0.00	(2.27)	0.00	(889.02)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	0	CNY	3.207778	8,690.95	0.00		4.330000	ACT/360					486.01	0.00	472.97
CNE0000013Q1	2,700	7.322827	0.000000	8,256.32	0.00	0.00	50.000000	4	(1.11)	(13.04)	90.00	0.00	(13.04)	0.00	472.97
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600030.SH	181,600	CNY	3.741725	801,285.79	679,497.18		4.330000	ACT/360					(8,327.94)	0.00	(15,283.33)
CNE000001DB6	215,100	7.322827	3.771769	818,400.54	684,953.19	(5,456.00)	50.000000	4	(109.56)	(1,499.38)	90.00	0.00	(266.71)	0.00	(15,283.33)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.909485	432,885.47	438,280.76		4.330000	ACT/360					0.00	3,541.74	(8,256.49)
CNE000000MS3	481,900	7.322827	0.932162	449,209.08	449,209.08	(10,928.32)	50.000000	4	(60.04)	(869.92)	90.00	3,541.74	0.00	0.00	(8,264.14)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	10,251	INR	51.235813	522,775.08	525,218.32		4.330000	ACT/360					0.00	0.00	(5,337.41)
INE596I01012	10,245	86.481501	51.700817	529,678.11	529,985.08	(4,766.76)	75.000000	4	(74.60)	(570.65)	78.16	0.00	0.00	0.00	(5,337.41)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	5,522	CNY	36.259223	51,967.95	200,223.43		4.330000	ACT/360					14,536.44	0.00	21,536.12
CNE100003662	1,522	7.322827	34.875269	50,681.08	192,581.24	7,642.19	50.000000	4	(6.82)	(642.52)	90.00	0.00	(641.83)	0.00	21,536.12
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601919.SH	90,700	CNY	1.933680	179,121.16	175,384.74		4.330000	ACT/360					0.00	0.00	310.06
CNE100000601	90,700	7.322827	1.928707	174,933.71	174,933.71	451.03	50.000000	4	(23.53)	(140.97)	90.00	0.00	0.00	0.00	310.06
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,886,900	CNY	1.014636	1,907,125.86	1,914,515.79		4.330000	ACT/360					(5,069.07)	0.00	(206,690.74)
CNE100000CP9	1,875,800	7.322827	1.119418	2,105,900.67	2,112,230.56	(197,714.77)	50.000000	4	(279.78)	(3,906.90)	90.00	0.00	(94.59)	0.00	(206,690.74)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.310197	15,176.19	15,226.91		4.330000	ACT/360					0.00	0.00	(207.15)
CNE1000031T5	4,600	7.322827	3.349292	15,406.74	15,406.74	(179.83)	50.000000	4	(2.06)	(27.32)	90.00	0.00	0.00	0.00	(207.15)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.458453	95,869.51	94,945.31		4.330000	ACT/360					0.00	0.00	4,261.94
CNE100004074	65,100	7.322827	1.390198	90,501.89	90,501.89	4,443.42	50.000000	4	(12.22)	(181.48)	90.00	0.00	0.00	0.00	4,261.94
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	0	CNY	1.148464	0.00	0.00		0.000000	ACT/360					(460.37)	0.00	(460.37)
CNE000000X87	0	7.322827	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	6.375450	31,723.38	31,877.25		4.330000	ACT/360					0.00	0.00	2,846.57
TW0005234009	5,000	32.782000	5.792683	28,963.42	28,963.42	2,913.83	30.000000	4	(3.75)	(67.26)	90.00	0.00	0.00	0.00	2,846.57
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	106,300	THB	4.091736	18,810.87	434,951.58		4.330000	ACT/360					12,858.40	0.00	17,531.27
TH0528010R18	4,700	34.337500	4.047022	19,128.40	430,198.40	4,753.18	40.000000	4	(2.51)	(80.31)	90.00	0.00	(70.26)	0.00	17,531.27
DLF LIMITED CMN															
DLFNS	20,264	INR	8.794945	276,267.45	178,220.76		4.330000	ACT/360					3,518.64	0.00	11,830.40
INE271C01023	31,936	86.481501	8.373909	266,879.19	169,688.90	8,531.86	75.000000	4	(37.86)	(220.10)	78.16	0.00	(84.26)	0.00	11,830.40
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.809025	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.322827	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	3.448122	53,314.96	51,377.02		4.330000	ACT/360					0.00	0.00	1,524.47
CNE100004N75	14,900	7.322827	3.339451	49,757.82	49,757.82	1,619.20	50.000000	4	(6.73)	(94.73)	90.00	0.00	0.00	0.00	1,524.47
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.435832	0.00	0.00		0.000000	ACT/360					217.16	0.00	217.16
CNE1000055X6	0	7.322827	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	2.459433	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.322827	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	3.210509	664,308.78	483,181.60		4.330000	ACT/360					(11,279.59)	0.00	7,346.74
CNE100000MD4	209,300	7.322827	3.080424	660,519.72	463,603.85	19,577.75	50.000000	4	(88.67)	(951.41)	90.00	0.00	(369.49)	0.00	7,346.74
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	337,800	CNY	1.384711	475,408.83	467,755.45		4.330000	ACT/360					(1,032.10)	0.00	(2,836.08)
CNE000001K32	348,600	7.322827	1.387425	484,333.93	468,672.05	(916.60)	50.000000	4	(64.86)	(887.38)	90.00	0.00	(50.45)	0.00	(2,836.08)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	1,270	CNY	33.701468	0.00	42,800.86		4.330000	ACT/360					171.59	0.00	1,995.19
CNE100005576	0	7.322827	32.265562	0.00	40,977.26	1,823.60	50.000000	0	0.00	0.00	90.00	0.00	(0.86)	0.00	1,995.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	2.159002	0.00	0.00		0.000000	ACT/360					(400.66)	0.00	(402.99)
CNE100000L71	0	7.322827	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	17.431794	0.00	0.00		0.000000	ACT/360					(67.47)	0.00	(68.89)
CNE100002615	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.42)	90.00	0.00	(1.42)	0.00	(68.89)
EVA AIRWAYS CORPORATION CMN															
2618.TW	457,000	TWD	1.441340	643,720.60	658,692.27		4.330000	ACT/360					0.00	0.00	39,333.00
TW0002618006	457,000	32.782000	1.352134	617,925.24	617,925.24	40,767.03	30.000000	4	(79.69)	(1,434.03)	90.00	0.00	0.00	0.00	39,333.00
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	114,800	CNY	2.344723	274,628.83	269,174.20		4.330000	ACT/360					(276.46)	0.00	(12,690.81)
CNE100000FD8	116,500	7.322827	2.447999	285,234.60	281,030.28	(11,856.07)	50.000000	4	(38.12)	(558.28)	90.00	0.00	(10.27)	0.00	(12,690.81)
EVERGREEN MARINE CMN															
2603.TW	12,000	TWD	6.085657	0.00	73,027.88		4.330000	ACT/360					0.00	0.00	(55.73)
TW0002603008	0	32.782000	6.090301	0.00	73,083.62	(55.73)	30.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(55.73)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605305.SH	40,200	CNY	4.110435	158,615.81	165,239.47		4.330000	ACT/360					4.72	0.00	9,405.37
CNE1000052C7	40,200	7.322827	3.868792	155,525.44	155,525.44	9,714.04	50.000000	4	(20.91)	(313.38)	90.00	0.00	(0.41)	0.00	9,405.37
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	94,500	CNY	1.922755	151,728.70	181,700.33		4.330000	ACT/360					0.00	0.00	(4,460.61)
CNE100001JN7	82,700	7.322827	1.966828	163,708.21	185,865.26	(4,164.93)	50.000000	4	(21.80)	(295.69)	90.00	0.00	0.00	0.00	(4,460.61)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	1,630,500	CNY	0.872614	1,228,036.93	1,422,796.92		4.330000	ACT/360					(6,871.82)	0.00	(87,750.51)
CNE000001KK2	1,392,400	7.322827	0.920975	1,290,829.88	1,501,649.49	(78,852.58)	50.000000	4	(172.31)	(2,026.11)	90.00	0.00	(74.34)	0.00	(87,750.51)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	46,400	CNY	5.854297	296,991.12	271,639.37		4.330000	ACT/360					475.58	0.00	7,430.39
CNE100000HT0	50,900	7.322827	5.691890	289,717.20	264,103.70	7,535.68	50.000000	4	(38.97)	(580.87)	90.00	0.00	(57.47)	0.00	7,430.39
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	2.329702	48,114.28	53,583.13		4.330000	ACT/360					0.00	0.00	5,651.13
CNE100001229	23,000	7.322827	2.079834	47,836.18	47,836.18	5,746.95	50.000000	4	(6.42)	(95.82)	90.00	0.00	0.00	0.00	5,651.13
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	0	TWD	0.863279	0.00	0.00		0.000000	ACT/360					98.14	0.00	78.26
TW0001326007	0	32.782000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(19.88)	90.00	0.00	(19.88)	0.00	78.26
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
603288.SH	3,600	CNY	5.751877	20,804.38	20,706.76		4.330000	ACT/360					0.00	0.00	(35.21)
CNE100001SL2	3,600	7.322827	5.757019	20,725.27	20,725.27	(18.51)	50.000000	4	(2.78)	(16.70)	90.00	0.00	0.00	0.00	(35.21)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	75,000	CNY	2.836336	372,521.33	212,725.24		4.330000	ACT/360					6,291.64	0.00	16,751.06
CNE1000031P3	135,900	7.322827	2.692957	364,747.85	201,971.81	10,753.43	50.000000	4	(49.04)	(294.01)	90.00	0.00	(188.79)	0.00	16,751.06
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	0	TWD	2.760661	0.00	0.00		0.000000	ACT/360					(904.47)	0.00	(1,290.49)
TW0002881000	0	32.782000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(386.02)	90.00	0.00	(386.02)	0.00	(1,290.49)
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600033.SH	1,503,200	CNY	0.538044	802,654.72	808,787.15		4.330000	ACT/360					75.22	0.00	10,667.81
CNE000001717	1,493,000	7.322827	0.529937	791,099.72	796,600.88	12,186.27	50.000000	4	(106.30)	(1,593.68)	90.00	0.00	(2.02)	0.00	10,667.81
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	0	CNY	1.625056	0.00	0.00		0.000000	ACT/360					(13.14)	0.00	(13.14)
CNE100000B65	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(13.14)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.367552	0.00	0.00		0.000000	ACT/360					71.62	0.00	71.62
CNE100003563	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	71.62
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600660.SH	0	CNY	8.125278	28,848.69	0.00		4.330000	ACT/360					(884.47)	0.00	(944.29)
CNE000000230	3,500	7.322827	0.000000	29,825.06	0.00	0.00	50.000000	4	(3.99)	(59.82)	90.00	0.00	(59.82)	0.00	(944.29)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	12.084132	15,991.45	15,709.37		4.330000	ACT/360					0.00	0.00	(926.47)
CNE1000040N9	1,300	7.322827	12.771246	16,602.62	16,602.62	(893.25)	50.000000	4	(2.22)	(33.22)	90.00	0.00	0.00	0.00	(926.47)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	14.245623	70,580.74	71,228.11		4.330000	ACT/360					0.00	0.00	(6,236.70)
TW0003406005	5,000	32.782000	15.457317	77,286.58	77,286.59	(6,058.47)	30.000000	4	(9.88)	(178.23)	90.00	0.00	0.00	0.00	(6,236.70)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.305893	58,996.91	58,670.24		4.330000	ACT/360					0.00	0.00	(1,190.89)
CNE000000MV7	191,800	7.322827	0.311498	59,745.28	59,745.28	(1,075.04)	50.000000	4	(8.01)	(115.86)	90.00	0.00	0.00	0.00	(1,190.89)
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	731,600	CNY	0.823453	622,433.10	602,437.87		4.330000	ACT/360					(343.80)	0.00	3,764.93
CNE000000T42	762,200	7.322827	0.816231	622,352.82	597,154.80	5,283.06	50.000000	4	(83.50)	(1,174.33)	90.00	0.00	(57.05)	0.00	3,764.93
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.133056	152,299.79	153,793.35		4.330000	ACT/360					0.00	0.00	(5,907.18)
CNE0000008L2	72,100	7.322827	2.210572	159,382.22	159,382.22	(5,588.87)	50.000000	4	(21.29)	(318.31)	90.00	0.00	0.00	0.00	(5,907.18)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	40.418522	38,098.42	40,418.52		4.330000	ACT/360					0.00	0.00	(1,140.48)
TW0003443008	1,000	32.782000	41.463415	41,463.42	41,463.42	(1,044.89)	30.000000	4	(5.30)	(95.58)	90.00	0.00	0.00	0.00	(1,140.48)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	182,800	CNY	1.499421	275,178.63	274,094.16		4.330000	ACT/360					(339.22)	0.00	(19,837.61)
CNE100000PH8	186,000	7.322827	1.602849	298,139.85	293,000.77	(18,906.60)	50.000000	4	(39.68)	(591.79)	90.00	0.00	(11.63)	0.00	(19,837.61)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	167,209	CNY	9.520914	1,628,529.55	1,591,982.47		4.330000	ACT/360					(810.88)	0.00	(8,678.63)
CNE100003RL0	172,809	7.322827	9.549292	1,650,564.72	1,596,727.64	(4,745.16)	50.000000	4	(221.14)	(3,122.59)	90.00	0.00	(139.37)	0.00	(8,678.63)
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.519905	134,279.90	136,943.43		4.330000	ACT/360					0.00	0.00	(6,810.46)
CNE100000650	90,100	7.322827	1.592309	143,467.04	143,467.04	(6,523.61)	50.000000	4	(19.12)	(286.85)	90.00	0.00	0.00	0.00	(6,810.46)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	0	CNY	1.381980	0.00	0.00		0.000000	ACT/360					(798.64)	0.00	(806.35)
CNE1000033N4	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	0.961377	0.00	0.00		0.000000	ACT/360					(28.97)	0.00	(28.97)
CNE000001KR7	0	7.322827	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	3.546445	36,991.00	37,592.31		4.330000	ACT/360					0.00	0.00	(815.82)
CNE100001F37	10,600	7.322827	3.616153	38,331.22	38,331.22	(738.91)	50.000000	4	(5.12)	(76.91)	90.00	0.00	0.00	0.00	(815.82)
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.565949	7,161.82	7,697.85		4.330000	ACT/360					0.00	0.00	197.85
CNE100002MZ3	3,000	7.322827	2.494981	7,484.94	7,484.94	212.90	50.000000	4	(1.00)	(15.06)	90.00	0.00	0.00	0.00	197.85
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	162,300	CNY	5.365415	903,551.53	870,806.78		4.330000	ACT/360					(1,461.80)	0.00	(18,179.83)
CNE100003KB6	169,700	7.322827	5.457665	926,615.52	885,778.95	(14,972.17)	50.000000	4	(124.00)	(1,745.87)	90.00	0.00	(84.17)	0.00	(18,179.83)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	4.263381	0.00	0.00		0.000000	ACT/360					(905.44)	0.00	(905.44)
CNE100002PX1	0	7.322827	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	0.442452	363,129.28	366,606.08		4.330000	ACT/360					0.00	0.00	(21,512.21)
CNE000001Q44	828,578	7.322827	0.467488	387,350.33	387,350.33	(20,744.25)	50.000000	4	(51.63)	(767.96)	90.00	0.00	0.00	0.00	(21,512.21)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002967.ZK	22,700	CNY	2.527712	78,471.69	57,379.07		4.330000	ACT/360					2,656.18	988.12	10,039.01
CNE100003Q57	32,300	7.322827	2.239611	72,339.44	50,839.17	6,539.90	50.000000	4	(9.79)	(145.20)	90.00	988.12	(45.71)	0.00	10,036.87
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
600894.SH	22,200	CNY	1.794389	40,185.65	39,835.44		4.330000	ACT/360					(573.00)	0.00	(4,221.86)
CNE000000JS9	22,100	7.322827	1.955060	43,222.83	43,402.34	(3,566.90)	50.000000	4	(5.76)	(81.95)	90.00	0.00	(2.62)	0.00	(4,221.86)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
600523.SH	0	CNY	1.630518	6,337.84	0.00		4.330000	ACT/360					(72.79)	0.00	(85.75)
CNE0000019K1	3,900	7.322827	0.000000	6,348.48	0.00	0.00	50.000000	4	(0.85)	(12.96)	90.00	0.00	(12.96)	0.00	(85.75)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
002039.ZK	117,600	CNY	1.971916	230,338.79	231,897.34		4.330000	ACT/360					0.00	0.00	(13,392.96)
CNE000001LK0	117,200	7.322827	2.081671	244,013.41	244,804.49	(12,907.15)	50.000000	4	(32.55)	(485.80)	90.00	0.00	0.00	0.00	(13,392.96)
GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002390.ZK	31,800	CNY	0.589936	16,086.86	18,759.97		4.330000	ACT/360					0.00	0.00	2,406.22
CNE100000NG5	30,700	7.322827	0.513907	15,755.44	16,342.26	2,417.71	50.000000	4	(2.12)	(11.49)	90.00	0.00	0.00	0.00	2,406.22
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
600268.SH	253,780	CNY	0.916313	217,700.94	232,541.87		4.330000	ACT/360					0.00	0.00	(184.31)
CNE0000010S3	247,220	7.322827	0.915261	226,469.24	232,274.93	266.95	50.000000	4	(30.26)	(451.26)	90.00	0.00	0.00	0.00	(184.31)
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
601211.SH	96,400	CNY	2.425293	313,252.49	233,798.25		4.330000	ACT/360					(5,721.19)	0.00	(14,098.62)
CNE1000022F3	130,400	7.322827	2.505418	328,116.05	241,522.30	(7,724.06)	50.000000	4	(43.82)	(653.37)	90.00	0.00	(189.00)	0.00	(14,098.62)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.091109	20,290.99	20,512.84		4.330000	ACT/360					0.00	0.00	(993.18)
CNE000000QZ9	18,800	7.322827	1.141655	21,463.11	21,463.11	(950.27)	50.000000	4	(2.86)	(42.91)	90.00	0.00	0.00	0.00	(993.18)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.845302	0.00	0.00		0.000000	ACT/360					211.53	0.00	211.53
CNE000000V48	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	3.472703	127,414.56	0.00		4.330000	ACT/360					(2,793.47)	0.00	(3,265.73)
CNE000001JQ1	36,900	7.322827	0.000000	125,978.11	0.00	0.00	50.000000	4	(16.92)	(472.26)	90.00	0.00	(472.26)	0.00	(3,265.73)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603258.SH	117,500	CNY	2.787175	326,722.03	327,493.08		4.330000	ACT/360					0.00	0.00	8,097.09
CNE100002GB6	117,500	7.322827	2.712840	318,758.73	318,758.73	8,734.35	50.000000	4	(42.88)	(637.26)	90.00	0.00	0.00	0.00	8,097.09
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603931.SH	5,800	CNY	3.164079	18,589.82	18,351.66		4.330000	ACT/360					(2.25)	0.00	(55.89)
CNE1000043S2	5,900	7.322827	3.166865	18,684.50	18,367.82	(16.16)	50.000000	4	(2.51)	(37.48)	90.00	0.00	(0.64)	0.00	(55.89)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300360.ZK	84,400	CNY	2.328336	191,377.00	196,511.55		4.330000	ACT/360					0.00	0.00	2,856.46
CNE100001R17	84,400	7.322827	2.289893	193,266.97	193,266.97	3,244.59	50.000000	4	(25.90)	(388.13)	90.00	0.00	0.00	0.00	2,856.46
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300347.ZK	73,700	CNY	6.915363	474,949.31	509,662.22		4.330000	ACT/360					(387.04)	0.00	(30,162.14)
CNE100001KV8	69,500	7.322827	7.307187	510,220.43	538,539.66	(28,877.44)	50.000000	4	(67.96)	(897.66)	90.00	0.00	(3.60)	0.00	(30,162.14)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HCL TECHNOLOGIES LIMITED CMN															
HCLT.NS	65,368	INR	20.769760	974,542.76	1,357,677.66		4.330000	ACT/360					0.00	0.00	(1,663.20)
INE860A01027	47,168	86.481501	20.902683	991,685.68	1,366,366.61	(8,688.95)	75.000000	4	(139.58)	(645.39)	78.16	7,671.14	0.00	0.00	(1,676.09)
HDFC BANK LIMITED CMN															
HDBK.NS	0	INR	19.093679	0.00	0.00		0.000000	ACT/360					(58,382.95)	0.00	(59,532.12)
INE040A01034	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,149.17)	78.16	0.00	(1,149.17)	0.00	(59,532.12)
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
688586.SH	8,600	CNY	1.249518	7,674.25	10,745.85		4.330000	ACT/360					0.00	0.00	166.65
CNE1000041C0	6,300	7.322827	1.228632	7,714.34	10,566.24	179.61	50.000000	4	(1.03)	(12.96)	90.00	0.00	0.00	0.00	166.65
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600598.SH	44,300	CNY	1.874959	81,578.14	83,060.69		4.330000	ACT/360					0.00	0.00	(6,350.48)
CNE0000019Z9	44,300	7.322827	2.014284	89,232.78	89,232.78	(6,172.09)	50.000000	4	(11.87)	(178.39)	90.00	0.00	0.00	0.00	(6,350.48)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000895.ZK	264,600	CNY	3.456316	900,690.99	914,541.12		4.330000	ACT/360					0.00	0.00	(26,090.01)
CNE000000XM3	264,600	7.322827	3.547890	938,771.79	938,771.79	(24,230.66)	50.000000	4	(125.42)	(1,859.35)	90.00	0.00	0.00	0.00	(26,090.01)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603508.SH	70,600	CNY	3.108089	210,644.72	219,431.12		4.330000	ACT/360					(39.38)	0.00	(3,860.09)
CNE100002540	69,000	7.322827	3.156902	218,022.47	222,877.27	(3,446.16)	50.000000	4	(29.15)	(374.55)	90.00	0.00	(1.30)	0.00	(3,860.09)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300847.ZK	108,800	CNY	2.286003	238,365.69	248,717.08		4.330000	ACT/360					0.00	0.00	(4,509.28)
CNE1000040Y6	106,400	7.322827	2.323010	247,306.57	252,743.51	(4,026.43)	50.000000	4	(33.06)	(482.85)	90.00	0.00	0.00	0.00	(4,509.28)
HINDUSTAN AERONAUTICS LIMITED CMN															
HIAE.NS	0	INR	48.420760	782,212.48	0.00		4.330000	ACT/360					19,168.40	0.00	17,634.03
INE066F01020	16,452	86.481501	0.000000	752,265.12	0.00	0.00	75.000000	4	(106.78)	(1,534.37)	78.16	0.00	(1,534.37)	0.00	17,634.03
HINDUSTAN ZINC LIMITED CMN															
HZNC.NS	0	INR	5.382654	76,302.60	0.00		4.330000	ACT/360					1,451.66	0.00	1,270.21
INE267A01025	14,461	86.481501	0.000000	74,242.94	0.00	0.00	75.000000	4	(10.52)	(181.44)	78.16	0.00	(181.44)	0.00	1,270.21
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	100,632	CNY	1.653733	150,512.66	166,418.46		4.330000	ACT/360					0.00	0.00	(822.41)
CNE1000040G3	92,232	7.322827	1.659147	153,298.50	166,963.25	(544.79)	50.000000	4	(20.53)	(277.62)	90.00	0.00	0.00	0.00	(822.41)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	0	CNY	39.370044	102,189.38	0.00		4.330000	ACT/360					(5,772.05)	0.00	(6,004.69)
CNE100000JG3	2,700	7.322827	0.000000	106,005.98	0.00	0.00	50.000000	4	(14.17)	(232.63)	90.00	0.00	(232.63)	0.00	(6,004.69)
HON HAI PRECISION INDUSTRY CMN															
2317.TW	0	TWD	5.429809	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	32.782000	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
HUDC.NS	44,324	INR	2.711794	244,107.09	120,197.55		4.330000	ACT/360					4,536.70	0.00	16,541.05
INE031A01017	90,015	86.481501	2.433515	225,481.92	107,863.12	12,334.43	75.000000	4	(32.21)	(330.08)	78.16	0.00	(234.04)	0.00	16,541.05
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	29,100	CNY	2.219088	61,474.02	64,575.47		4.330000	ACT/360					0.00	0.00	(3,845.53)
CNE100003605	28,300	7.322827	2.346884	66,548.09	68,294.31	(3,718.84)	50.000000	4	(8.86)	(126.70)	90.00	0.00	0.00	0.00	(3,845.53)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	256,400	CNY	4.647113	1,150,405.87	1,191,519.69		4.330000	ACT/360					0.00	0.00	(1,471.25)
CNE0000011S1	255,900	7.322827	4.644174	1,188,464.35	1,190,766.27	753.43	50.000000	4	(158.92)	(2,224.68)	90.00	0.00	0.00	0.00	(1,471.25)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.870862	0.00	0.00		0.000000	ACT/360					157.94	0.00	157.94
CNE100002MT6	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	157.94
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300979.ZK	5,700	CNY	10.087635	97,774.96	57,499.52		4.330000	ACT/360					(4,490.74)	0.00	(8,451.93)
CNE100004KP4	9,700	7.322827	10.740574	104,183.57	61,221.27	(3,721.75)	50.000000	4	(13.89)	(239.45)	90.00	0.00	(124.29)	0.00	(8,451.93)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	429,400	CNY	1.212647	524,236.00	520,710.41		4.330000	ACT/360					0.00	0.00	(37,923.65)
CNE100002T71	429,400	7.322827	1.298367	557,518.82	557,518.82	(36,808.41)	50.000000	4	(74.34)	(1,115.24)	90.00	0.00	0.00	0.00	(37,923.65)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	0	CNY	1.511711	0.00	0.00		0.000000	ACT/360					(35.69)	0.00	(35.69)
CNE000000PVO	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	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	2.306486	388,020.07	392,102.69		4.330000	ACT/360					0.00	0.00	(16,577.62)
CNE100000LQ8	170,000	7.322827	2.399212	407,866.07	407,866.07	(15,763.38)	50.000000	4	(54.45)	(814.25)	90.00	0.00	0.00	0.00	(16,577.62)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.123883	21,259.52	22,477.66		4.330000	ACT/360					0.00	0.00	(264.26)
CNE1000033J2	20,000	7.322827	1.134827	22,696.54	22,696.54	(218.88)	50.000000	4	(3.03)	(45.38)	90.00	0.00	0.00	0.00	(264.26)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	86,900	CNY	3.823660	334,555.57	332,276.07		4.330000	ACT/360					0.00	0.00	(6,901.36)
CNE0000018X6	86,400	7.322827	3.895956	336,636.20	338,558.59	(6,282.53)	50.000000	4	(45.14)	(618.83)	90.00	0.00	0.00	0.00	(6,901.36)
ICICI BANK LIMITED CMN															
ICBK.NS	0	INR	14.256806	0.00	0.00		0.000000	ACT/360					(608.47)	0.00	(648.53)
INE090A01021	0	86.481501	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	23.630220	830,427.19	829,893.32		4.330000	ACT/360					0.00	0.00	(39,920.53)
CNE100004868	35,120	7.322827	24.718561	868,115.88	868,115.88	(38,222.56)	50.000000	4	(115.95)	(1,697.97)	90.00	0.00	0.00	0.00	(39,920.53)

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Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
INDIAN BANK CMN															
INBA.NS	0	INR	6.153917	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	86.481501	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	0	INR	1.508993	0.00	0.00		0.000000	ACT/360					455.56	0.00	438.10
INE242A01010	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(17.46)	78.16	0.00	(17.46)	0.00	438.10
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
INIR.NS	34,567	INR	9.147621	311,084.23	316,205.82		4.330000	ACT/360					(551.13)	0.00	1,874.39
INE335Y01020	34,567	86.481501	9.060125	313,181.33	313,181.33	3,024.49	75.000000	4	(44.15)	(598.96)	78.16	0.00	(19.14)	0.00	1,874.39
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.822087	28,732.72	29,266.29		4.330000	ACT/360					0.00	0.00	(1,228.15)
CNE100000V95	35,600	7.322827	0.854876	30,433.59	30,433.59	(1,167.29)	50.000000	4	(4.06)	(60.86)	90.00	0.00	0.00	0.00	(1,228.15)
INFOSYS LIMITED CMN															
INFY.NS	46,421	INR	20.967490	0.00	973,331.85		4.330000	ACT/360					0.00	0.00	713.12
INE009A01021	0	86.481501	20.952128	0.00	972,618.73	713.12	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	713.12
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	12.232323	24,650.13	24,464.65		4.330000	ACT/360					0.00	0.00	873.59
TW0006231004	2,000	32.782000	11.768293	23,536.59	23,536.59	928.06	30.000000	4	(3.04)	(54.47)	90.00	0.00	0.00	0.00	873.59
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.770157	57,277.23	57,546.33		4.330000	ACT/360					0.00	0.00	194.46
PHY411571011	8,500	58.492000	6.728794	57,194.75	57,194.75	351.59	150.000000	4	(9.27)	(157.12)	75.00	0.00	0.00	0.00	194.46
INTOUCH HOLDINGS PCL SERIES NVDR															
INTUCH_n_BK	5,400	THB	2.912268	15,916.78	15,726.25		4.330000	ACT/360					0.00	0.00	338.65
TH0201010R12	5,400	34.337500	2.847695	15,377.55	15,377.55	348.69	40.000000	4	(2.03)	(10.04)	90.00	0.00	0.00	0.00	338.65
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	5,844	CNY	3.539617	35,623.18	20,685.52		4.330000	ACT/360					926.71	0.00	2,428.46
CNE100005P07	10,244	7.322827	3.270652	33,504.56	19,113.69	1,571.83	50.000000	4	(4.52)	(70.09)	90.00	0.00	(31.76)	0.00	2,428.46
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	0	CNY	5.683598	0.00	0.00		0.000000	ACT/360					8,429.74	0.00	8,335.20
CNE000001F05	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	1.758884	223,149.72	226,192.44		4.330000	ACT/360					72.40	0.00	21,103.75
CNE100003LB4	129,200	7.322827	1.592165	205,712.75	204,752.45	21,439.99	50.000000	4	(27.84)	(408.65)	90.00	0.00	(1.93)	0.00	21,103.75
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	0	CNY	6.079620	50,167.00	0.00		4.330000	ACT/360					(8,771.87)	0.00	(8,918.71)
CNE0000014W7	8,400	7.322827	0.000000	48,960.02	0.00	0.00	50.000000	4	(6.59)	(146.83)	90.00	0.00	(146.83)	0.00	(8,918.71)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300761.ZK	40,700	CNY	2.591895	103,144.54	105,490.14		4.330000	ACT/360					0.00	0.00	(2,886.34)
CNE100003JX2	40,700	7.322827	2.657490	108,159.84	108,159.84	(2,669.70)	50.000000	4	(14.44)	(216.64)	90.00	0.00	0.00	0.00	(2,886.34)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	37,400	CNY	1.291851	40,251.52	48,315.22		4.330000	ACT/360					0.00	0.00	(1,640.46)
CNE1000036F3	31,800	7.322827	1.333438	42,718.78	49,870.59	(1,555.36)	50.000000	4	(5.70)	(85.10)	90.00	0.00	0.00	0.00	(1,640.46)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.274098	234,780.19	238,893.41		4.330000	ACT/360					0.00	0.00	(12,281.71)
CNE100002XD7	187,500	7.322827	1.336924	250,673.17	250,673.17	(11,779.76)	50.000000	4	(33.41)	(501.94)	90.00	0.00	0.00	0.00	(12,281.71)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.867745	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.322827	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	1.560873	39,176.28	40,114.43		4.330000	ACT/360					0.00	0.00	(5,425.92)
CNE100003092	25,700	7.322827	1.768473	45,449.76	45,449.76	(5,335.33)	50.000000	4	(6.01)	(90.59)	90.00	0.00	0.00	0.00	(5,425.92)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.290485	27,832.14	28,777.82		4.330000	ACT/360					0.00	0.00	(515.84)
CNE100001DT7	22,300	7.322827	1.310992	29,235.12	29,235.12	(457.30)	50.000000	4	(3.90)	(58.54)	90.00	0.00	0.00	0.00	(515.84)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	0	CNY	0.966840	0.00	0.00		0.000000	ACT/360					(51.65)	0.00	(51.65)
CNE000000XG5	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	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	1.428410	631,669.05	651,212.20		4.330000	ACT/360					0.00	0.00	23,630.40
CNE1000009Y1	455,900	7.322827	1.373810	626,319.98	626,319.98	24,892.23	50.000000	4	(84.11)	(1,261.82)	90.00	0.00	0.00	0.00	23,630.40
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	29,100	CNY	2.276443	66,815.99	66,244.50		4.330000	ACT/360					0.00	0.00	(4,494.60)
CNE100003M36	29,100	7.322827	2.426226	70,603.18	70,603.18	(4,358.68)	50.000000	4	(9.42)	(135.92)	90.00	0.00	0.00	0.00	(4,494.60)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	18,400	CNY	0.875345	16,553.56	16,106.35		4.330000	ACT/360					0.00	0.00	(1,678.43)
CNE100005R96	18,400	7.322827	0.964772	17,751.80	17,751.80	(1,645.45)	50.000000	4	(2.37)	(32.97)	100.00	0.00	0.00	0.00	(1,678.43)
JIO FINANCIAL SERVICES LTD CMN															
JIOF.NS	144,154	INR	3.187965	749,178.40	459,557.91		4.330000	ACT/360					4,998.28	0.00	13,484.88
INE758E01017	232,495	86.481501	3.124432	725,985.19	450,399.43	9,158.49	75.000000	4	(102.93)	(671.89)	78.16	0.00	(290.27)	0.00	13,484.88
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	753,900	CNY	1.484399	1,094,253.29	1,119,088.78		4.330000	ACT/360					(467.62)	0.00	(30,928.97)
CNE000001816	746,500	7.322827	1.522172	1,137,259.87	1,147,565.78	(28,477.00)	50.000000	4	(151.99)	(1,984.35)	90.00	0.00	(30.67)	0.00	(30,928.97)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.959240	154,588.09	158,319.33		4.330000	ACT/360					0.00	0.00	(2,746.28)
CNE000000HK0	53,500	7.322827	3.004578	160,744.94	160,744.94	(2,425.61)	50.000000	4	(21.48)	(320.68)	90.00	0.00	0.00	0.00	(2,746.28)
KALYAN JEWELLERS INDIA LTD CMN															
KALN.NS	2,560	INR	6.138885	0.00	15,715.55		4.330000	ACT/360					0.00	0.00	(160.73)
INE303R01014	0	86.481501	6.201672	0.00	15,876.28	(160.73)	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(160.73)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
KCE_n.BK	71,300	THB	0.640699	46,152.85	45,681.83		4.330000	ACT/360					0.00	0.00	(232.68)
TH0122010R10	71,300	34.337500	0.643549	45,885.02	45,885.02	(203.19)	40.000000	4	(6.03)	(29.49)	90.00	0.00	0.00	0.00	(232.68)
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	44.536636	85,607.60	89,073.27		4.330000	ACT/360					0.00	0.00	(5,656.93)
TW0002059003	2,000	32.782000	47.256098	94,512.20	94,512.20	(5,438.92)	30.000000	4	(12.08)	(218.01)	90.00	0.00	0.00	0.00	(5,656.93)
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.477518	244,862.00	257,336.34		4.330000	ACT/360					0.00	0.00	5,198.54
TW0002449006	74,000	32.782000	3.399390	251,554.86	251,554.86	5,781.48	30.000000	4	(32.30)	(582.95)	90.00	0.00	0.00	0.00	5,198.54
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	120,900	CNY	1.776636	314,988.12	214,795.34		4.330000	ACT/360					(4,060.42)	0.00	(8,382.55)
CNE100000XB5	176,800	7.322827	1.807428	322,414.03	218,518.06	(3,722.72)	50.000000	4	(43.15)	(599.41)	90.00	0.00	(208.22)	0.00	(8,382.55)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	82,000	CNY	2.400712	190,845.65	196,858.41		4.330000	ACT/360					0.00	0.00	2,068.16
CNE100003KF7	82,000	7.322827	2.371107	194,430.74	194,430.74	2,427.68	50.000000	4	(26.04)	(359.52)	90.00	0.00	0.00	0.00	2,068.16
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	0	CNY	3.351165	48,892.65	0.00		4.330000	ACT/360					8,887.77	0.00	8,478.29
CNE100001YW7	15,100	7.322827	0.000000	45,159.57	0.00	0.00	50.000000	4	(6.11)	(409.48)	90.00	0.00	(409.48)	0.00	8,478.29
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002250.ZK	212,200	CNY	0.826184	150,330.05	175,316.18		4.330000	ACT/360					0.00	0.00	15,333.43
CNE100000C15	212,000	7.322827	0.752418	159,520.46	159,663.15	15,653.03	50.000000	4	(21.27)	(319.60)	90.00	0.00	0.00	0.00	15,333.43
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.132077	23,665.85	24,452.85		4.330000	ACT/360					0.00	0.00	881.21
CNE1000015L5	21,600	7.322827	1.089241	23,527.60	23,527.60	925.25	50.000000	4	(3.16)	(44.04)	90.00	0.00	0.00	0.00	881.21
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	48,800	CNY	4.953005	221,398.59	241,706.67		4.330000	ACT/360					0.00	0.00	(7,471.52)
CNE0000002Y8	45,400	7.322827	5.097679	232,184.88	248,766.74	(7,060.07)	50.000000	4	(31.00)	(411.46)	90.00	0.00	0.00	0.00	(7,471.52)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	67.358914	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	86.481501	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

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000830.ZK	10,100	CNY	1.558142	18,682.78	15,737.23		4.330000	ACT/360					(4,764.68)	0.00	(5,293.55)
CNE000000WN3	12,400	7.322827	1.596406	19,795.43	16,123.70	(386.47)	50.000000	4	(2.64)	(142.40)	90.00	0.00	(110.89)	0.00	(5,293.55)
LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002088.ZK	10,100	CNY	1.630518	0.00	16,468.23		4.330000	ACT/360					0.00	0.00	(30.84)
CNE000001PK1	0	7.322827	1.633572	0.00	16,499.07	(30.84)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(30.84)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	0	CNY	16.275136	0.00	0.00		0.000000	ACT/360					(9,816.58)	0.00	(9,931.54)
CNE000000GF2	0	7.322827	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	3.069853	25,591.17	9,823.53		4.330000	ACT/360					62.21	0.00	521.46
CNE100003XX3	8,200	7.322827	2.912563	24,942.29	9,320.20	503.33	50.000000	4	(3.36)	(44.08)	90.00	0.00	(30.23)	0.00	521.46
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	0	CNY	1.343743	0.00	0.00		0.000000	ACT/360					(294.62)	0.00	(304.86)
CNE000000HP9	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(10.25)	90.00	0.00	(10.25)	0.00	(304.86)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	0	CNY	2.258691	0.00	0.00		0.000000	ACT/360					(1.21)	0.00	(1.21)
CNE100001YV9	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1.21)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600390.SH	763,100	CNY	0.837108	623,470.45	638,797.46		4.330000	ACT/360					0.00	0.00	(31,186.06)
CNE0000016N1	762,200	7.322827	0.876251	667,923.76	668,667.23	(29,869.77)	50.000000	4	(89.00)	(1,316.29)	90.00	0.00	0.00	0.00	(31,186.06)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.596017	94.93	95.76		4.330000	ACT/360					0.00	0.00	(6.63)
MYL38160O005	60	4.498700	1.701556	102.09	102.09	(6.33)	150.000000	4	(0.02)	(0.29)	100.00	0.00	0.00	0.00	(6.63)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.130711	11,599.37	11,985.54		4.330000	ACT/360					0.00	0.00	(662.37)
CNE100001X19	10,600	7.322827	1.190818	12,622.67	12,622.67	(637.13)	50.000000	4	(1.68)	(25.23)	90.00	0.00	0.00	0.00	(662.37)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.084102	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.322827	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	0.986822	0.00	0.00		0.000000	ACT/360					847.70	0.00	813.92
TW0001303006	0	32.782000	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	1.581357	15,138.62	14,706.62		4.330000	ACT/360					0.00	0.00	(436.90)
CNE100003PC3	9,300	7.322827	1.625084	15,113.28	15,113.28	(406.66)	50.000000	4	(2.03)	(30.24)	90.00	0.00	0.00	0.00	(436.90)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.136173	66,522.01	67,147.84		4.330000	ACT/360					0.00	0.00	(2,136.37)
CNE1000031R9	59,100	7.322827	1.170056	69,150.33	69,150.33	(2,002.49)	50.000000	4	(9.24)	(133.89)	90.00	0.00	0.00	0.00	(2,136.37)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	167,820	CNY	3.123111	530,825.90	524,120.49		4.330000	ACT/360					(635.86)	0.00	(55,660.72)
CNE000001G38	167,820	7.322827	3.444085	577,986.34	577,986.34	(53,865.86)	50.000000	4	(76.89)	(1,159.00)	90.00	0.00	(3.00)	0.00	(55,660.72)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	21,500	CNY	6.500222	134,636.53	139,754.78		4.330000	ACT/360					0.00	0.00	6,381.29
CNE1000019Y0	21,500	7.322827	6.195842	133,210.60	133,210.60	6,544.18	50.000000	4	(17.89)	(162.89)	90.00	0.00	0.00	0.00	6,381.29
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	55,900	CNY	2.107110	112,113.43	117,787.44		4.330000	ACT/360					0.00	0.00	6,653.54
CNE100003JJ1	54,300	7.322827	1.984185	107,595.99	110,915.93	6,871.52	50.000000	4	(14.50)	(217.98)	90.00	0.00	0.00	0.00	6,653.54
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	79,181	CNY	1.521271	122,836.32	120,455.72		4.330000	ACT/360					(107.94)	0.00	(1,163.04)
CNE100002CM2	81,381	7.322827	1.531823	124,722.26	121,291.28	(835.56)	50.000000	4	(16.71)	(219.54)	90.00	0.00	(6.87)	0.00	(1,163.04)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,000	CNY	3.297907	1,025,519.67	1,038,840.67		4.330000	ACT/360					197.01	0.00	83,424.82
CNE100001SJ6	315,000	7.322827	3.027572	953,685.18	953,685.18	85,155.49	50.000000	4	(128.95)	(1,927.67)	90.00	0.00	(2.60)	0.00	83,424.82
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	0	CNY	12.222057	0.00	0.00		0.000000	ACT/360					1,302.96	0.00	1,289.92
CNE1000052S3	0	7.322827	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	2,500	CNY	12.893928	9,131.93	32,234.82		4.330000	ACT/360					0.00	0.00	571.29
CNE100003J23	700	7.322827	12.663149	8,368.82	31,657.87	576.95	50.000000	4	(1.13)	(5.66)	90.00	0.00	0.00	0.00	571.29
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	0	CNY	14.628231	0.00	0.00		0.000000	ACT/360					(1,152.39)	0.00	(1,152.39)
CNE100004G17	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(1,152.39)
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002896.ZK	15,900	CNY	5.914383	116,900.63	94,038.69		4.330000	ACT/360					2,255.15	0.00	12,679.88
CNE1000032Q9	20,200	7.322827	5.245333	105,955.73	83,400.79	10,637.89	50.000000	4	(14.37)	(213.16)	90.00	0.00	(45.38)	0.00	12,679.88
NMDC LIMITED CMN															
NMDC.NS	0	INR	0.776004	43,301.10	0.00		4.330000	ACT/360					(46.03)	0.00	(164.07)
INE584A01023	56,268	86.481501	0.000000	42,191.04	0.00	0.00	75.000000	4	(5.98)	(118.04)	78.16	0.00	(118.04)	0.00	(164.07)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
000686.ZK	7,500	CNY	1.054238	7,757.95	7,906.78		4.330000	ACT/360					0.00	0.00	(241.72)
CNE0000004H9	7,500	7.322827	1.084300	8,132.25	8,132.25	(225.47)	50.000000	4	(1.09)	(16.26)	90.00	0.00	0.00	0.00	(241.72)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	15.252273	321,939.22	320,297.72		4.330000	ACT/360					0.00	0.00	(1,848.48)
TW0003034005	21,000	32.782000	15.304878	321,402.44	321,402.44	(1,104.71)	30.000000	4	(41.34)	(743.76)	90.00	0.00	0.00	0.00	(1,848.48)
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	9.545494	388,991.47	410,246.26		4.330000	ACT/360					0.00	0.00	31,511.54
CNE100003PN0	42,978	7.322827	8.794570	377,973.03	377,973.03	32,273.23	50.000000	4	(50.86)	(761.69)	90.00	0.00	0.00	0.00	31,511.54
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	16,400	CNY	8.773934	7,606.88	143,892.53		4.330000	ACT/360					0.00	0.00	1,019.95
CNE100002RB3	900	7.322827	8.710708	8,473.10	142,855.61	1,036.91	50.000000	4	(1.12)	(16.97)	90.00	0.00	0.00	0.00	1,019.95
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	1,951	INR	115.834021	223,860.12	225,992.18		4.330000	ACT/360					0.00	0.00	(20,221.94)
INE881D01027	1,933	86.481501	126.080515	243,885.99	245,983.08	(19,990.91)	75.000000	4	(34.00)	(231.03)	78.16	0.00	0.00	0.00	(20,221.94)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	63,300	CNY	1.342378	87,900.42	84,972.52		4.330000	ACT/360					(248.63)	0.00	(6,749.72)
CNE100001ZV6	65,700	7.322827	1.442091	94,745.38	91,284.36	(6,311.84)	50.000000	4	(12.62)	(189.25)	90.00	0.00	(6.91)	0.00	(6,749.72)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.321508	58,414.66	59,662.75		4.330000	ACT/360					0.00	0.00	(6,977.31)
CNE100002MR0	25,700	7.322827	2.587843	66,507.57	66,507.57	(6,844.81)	50.000000	4	(8.81)	(132.49)	90.00	0.00	0.00	0.00	(6,977.31)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	99,600	CNY	3.483628	338,899.96	346,969.30		4.330000	ACT/360					0.00	0.00	(1,368.70)
CNE100003JW4	99,600	7.322827	3.490592	347,663.00	347,663.00	(693.70)	50.000000	4	(46.52)	(675.00)	90.00	0.00	0.00	0.00	(1,368.70)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.180852	13,770.77	14,393.62		4.330000	ACT/360					0.00	0.00	160.57
CNE100001XV1	6,600	7.322827	2.152212	14,204.60	14,204.60	189.02	50.000000	4	(1.90)	(28.45)	90.00	0.00	0.00	0.00	160.57
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	124,400	CNY	6.802018	831,500.55	846,171.08		4.330000	ACT/360					(6,055.72)	0.00	(56,202.12)
CNE000001R84	124,400	7.322827	7.189971	894,432.39	894,432.39	(48,261.32)	50.000000	4	(119.13)	(1,885.09)	90.00	0.00	(95.05)	0.00	(56,202.12)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	0	CNY	1.174410	0.00	0.00		0.000000	ACT/360					(1,397.18)	0.00	(1,432.40)
CNE000001ND1	0	7.322827	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	0	INR	78.716835	14,094.52	0.00		4.330000	ACT/360					593.59	0.00	582.31
INE455K01017	180	86.481501	0.000000	13,248.60	0.00	0.00	75.000000	4	(1.89)	(11.28)	78.16	0.00	(11.28)	0.00	582.31
POWER FINANCE CORP LTD CMN															
PWFC.NS	0	INR	5.051947	0.00	0.00		0.000000	ACT/360					22,035.48	0.00	21,562.37
INE134E01011	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(473.11)	78.16	0.00	(473.11)	0.00	21,562.37

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	0	INR	3.541220	6,455.10	0.00		4.330000	ACT/360					(6,678.94)	0.00	(6,949.96)
INE752E01010	1,847	86.481501	0.000000	6,403.27	0.00	0.00	75.000000	4	(0.90)	(271.02)	78.16	0.00	(271.02)	0.00	(6,949.96)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	0	MYR	1.106986	0.00	0.00		0.000000	ACT/360					(6,892.63)	0.00	(7,114.97)
MYL886900009	0	4.498700	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	0	IDR	0.092298	107,787.14	0.00		4.330000	ACT/360					(1,451.21)	0.00	(1,723.26)
ID1000106602	1,161,900	16360.000101	0.000000	109,647.34	0.00	0.00	65.000000	4	(15.13)	(272.05)	85.00	0.00	(272.05)	0.00	(1,723.26)
PT ASTRA INTERNATIONAL TBK CMN															
ASII.JK	1,288,600	IDR	0.300122	383,787.60	386,737.53		4.330000	ACT/360					0.00	0.00	(4,882.43)
ID1000122807	1,288,600	16360.000101	0.303166	390,660.06	390,660.06	(3,922.53)	65.000000	4	(53.92)	(959.90)	85.00	0.00	0.00	0.00	(4,882.43)
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	304,700	IDR	0.588325	181,313.56	179,262.68		4.330000	ACT/360					0.00	0.00	(3,947.76)
ID1000109507	304,700	16360.000101	0.600252	182,896.67	182,896.67	(3,633.98)	65.000000	4	(25.27)	(313.78)	85.00	0.00	0.00	0.00	(3,947.76)
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
BBRI.JK	2,191,800	IDR	0.257946	556,478.29	565,366.50		4.330000	ACT/360					0.00	0.00	41,554.20
ID1000118201	2,191,800	16360.000101	0.238833	523,473.72	523,473.72	41,892.79	65.000000	4	(73.01)	(338.58)	85.00	0.00	0.00	0.00	41,554.20
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	1,091,800	IDR	0.159535	172,581.92	174,180.81		4.330000	ACT/360					0.00	0.00	(8,978.17)
ID1000129000	1,091,800	16360.000101	0.167359	182,722.57	182,722.57	(8,541.76)	65.000000	4	(25.09)	(436.41)	85.00	0.00	0.00	0.00	(8,978.17)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	161,000	THB	3.684019	604,825.96	593,127.05		4.330000	ACT/360					0.00	0.00	19,684.26
TH0355010R16	161,000	34.337500	3.556001	572,516.13	572,516.13	20,610.91	40.000000	4	(75.58)	(926.66)	90.00	0.00	0.00	0.00	19,684.26
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	696,100	THB	0.895522	707,880.12	623,373.13		4.330000	ACT/360					(664.82)	0.00	5,730.80
TH0646010R18	790,200	34.337500	0.885741	701,528.73	616,564.36	6,808.78	40.000000	4	(92.24)	(413.16)	90.00	0.00	(85.53)	0.00	5,730.80
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
PUBM.KL	159,400	MYR	0.958055	155,503.63	152,713.90		4.330000	ACT/360					0.00	0.00	(10,494.14)
MYL129500004	159,400	4.498700	1.020934	162,736.88	162,736.88	(10,022.98)	150.000000	4	(26.05)	(471.16)	100.00	0.00	0.00	0.00	(10,494.14)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	2.001959	79,706.84	81,079.35		4.330000	ACT/360					0.00	0.00	134.82
CNE1000020Z5	40,500	7.322827	1.994901	80,793.51	80,793.51	285.84	50.000000	4	(10.82)	(151.02)	90.00	0.00	0.00	0.00	134.82
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.540003	0.00	0.00		0.000000	ACT/360					32.36	0.00	32.36
CNE100000B73	0	7.322827	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

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	0	CNY	1.487131	0.00	0.00		0.000000	ACT/360					(67.78)	0.00	(67.78)
CNE1000044B6	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(67.78)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.260056	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(119.97)
CNE000000SW2	0	7.322827	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	78,300	CNY	2.306486	173,806.15	180,597.89		4.330000	ACT/360					0.00	0.00	68.81
CNE100005XK5	78,200	7.322827	2.300996	179,943.20	180,168.00	429.89	50.000000	4	(24.06)	(361.07)	90.00	0.00	0.00	0.00	68.81
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	0	INR	4.990663	30,627.05	0.00		4.330000	ACT/360					3,175.56	0.00	3,146.23
INE415G01027	6,219	86.481501	0.000000	26,803.30	0.00	0.00	75.000000	4	(3.86)	(29.33)	78.16	0.00	(29.33)	0.00	3,146.23
RAITEL CORP OF INDIA LTD CMN PRIV PL/REG-S															
RAIT.NS	1,368	INR	4.821840	7,441.58	6,596.28		4.330000	ACT/360					72.72	0.00	782.37
INE0DD101019	1,555	86.481501	4.298909	6,684.80	5,880.91	715.37	75.000000	4	(0.96)	(5.72)	78.16	0.00	(0.69)	0.00	782.37
REC LIMITED CMN															
RECM.NS	0	INR	5.674624	0.00	0.00		0.000000	ACT/360					8,681.39	0.00	8,608.42
INE020B01018	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(72.97)	78.16	0.00	(72.97)	0.00	8,608.42
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601828.SH	0	CNY	0.416506	7,461.80	0.00		4.330000	ACT/360					(577.47)	0.00	(595.64)
CNE100002RX7	17,800	7.322827	0.000000	7,802.86	0.00	0.00	50.000000	4	(1.04)	(18.17)	90.00	0.00	(18.17)	0.00	(595.64)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
300724.ZK	125,500	CNY	8.451655	1,033,048.09	1,060,682.64		4.330000	ACT/360					0.00	0.00	(201.16)
CNE100003G91	123,900	7.322827	8.439599	1,045,671.29	1,059,169.68	1,512.96	50.000000	4	(140.12)	(1,714.12)	90.00	0.00	0.00	0.00	(201.16)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.174024	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	0	7.322827	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	0.970937	213,319.13	215,547.92		4.330000	ACT/360					0.00	0.00	(12,709.09)
CNE000000Q11	222,000	7.322827	1.026138	227,802.72	227,802.72	(12,254.80)	50.000000	4	(30.36)	(454.29)	90.00	0.00	0.00	0.00	(12,709.09)
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND															
600886.SH	85,700	CNY	2.007422	0.00	172,036.03		4.322569	ACT/360					0.00	0.00	(1,099.00)
CNE000000JM2	0	7.322827	2.020245	0.00	173,135.03	(1,099.00)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,099.00)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	26,800	CNY	2.982455	79,882.41	79,929.79		4.330000	ACT/360					(8,067.76)	338.47	(13,741.22)
CNE100001T64	26,800	7.322827	3.189972	85,491.25	85,491.25	(5,561.46)	50.000000	4	(11.39)	(450.48)	90.00	338.47	(290.55)	0.00	(13,741.95)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.271961	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.322827	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	0.559893	1,142,406.73	1,174,879.67		4.330000	ACT/360					0.00	0.00	51,012.29
CNE000001139	2,098,400	7.322827	0.534550	1,121,699.89	1,121,699.89	53,179.78	50.000000	4	(150.78)	(2,167.49)	90.00	0.00	0.00	0.00	51,012.29
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	0	CNY	4.626629	0.00	0.00		0.000000	ACT/360					(23.25)	0.00	(23.25)
CNE100001ZW4	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	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	23,800	CNY	4.969393	114,060.40	118,271.54		4.330000	ACT/360					0.00	0.00	3,464.91
CNE1000052P9	23,600	7.322827	4.814183	113,573.42	114,577.55	3,693.99	50.000000	4	(15.24)	(229.08)	90.00	0.00	0.00	0.00	3,464.91
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	168,700	CNY	0.666409	111,227.86	112,423.26		4.330000	ACT/360					0.00	0.00	(6,829.57)
CNE0000008S7	168,500	7.322827	0.705490	118,882.99	119,016.22	(6,592.97)	50.000000	4	(15.84)	(236.60)	90.00	0.00	0.00	0.00	(6,829.57)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	0	CNY	5.657651	0.00	0.00		0.000000	ACT/360					(73.49)	0.00	(73.49)
CNE100004ZJ5	0	7.322827	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)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603881.SH	131,200	CNY	2.608282	342,138.24	342,206.66		4.330000	ACT/360					(5,748.47)	0.00	(70,171.44)
CNE100002R57	131,200	7.322827	3.093121	405,817.48	405,817.48	(63,610.82)	50.000000	4	(53.56)	(812.16)	90.00	0.00	(10.13)	0.00	(70,171.44)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	20,773	CNY	26.396911	528,423.04	548,343.03		4.330000	ACT/360					(1,407.00)	0.00	59.13
CNE100003LY6	20,373	7.322827	26.278464	535,329.26	545,882.53	2,460.51	50.000000	4	(71.73)	(994.38)	90.00	0.00	(26.68)	0.00	59.13
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	71,000	CNY	1.941873	96,927.01	137,872.99		4.330000	ACT/360					0.00	0.00	(13,688.59)
CNE0000006D3	50,400	7.322827	2.131725	111,588.49	151,352.46	(13,479.47)	50.000000	4	(14.77)	(209.13)	90.00	0.00	0.00	0.00	(13,688.59)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	18,500	CNY	0.977765	18,129.11	18,088.64		4.330000	ACT/360					(554.42)	0.00	(208.09)
CNE100000D55	18,500	7.322827	0.957419	17,712.25	17,712.25	376.39	50.000000	4	(2.38)	(30.06)	90.00	0.00	(1.48)	0.00	(208.09)
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	318,400	CNY	2.509960	750,986.73	799,171.19		4.330000	ACT/360					0.00	0.00	(4,306.03)
CNE1000006J8	306,200	7.322827	2.518815	771,822.81	801,990.80	(2,819.61)	50.000000	4	(103.26)	(1,486.42)	90.00	0.00	0.00	0.00	(4,306.03)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.613359	0.00	0.00		0.000000	ACT/360					(4,218.79)	0.00	(4,258.22)
CNE000000MK0	0	7.322827	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
600835.SH	80,100	CNY	2.340626	188,137.69	187,484.16		4.330000	ACT/360					(671.05)	0.00	(9,612.89)
CNE000000B91	81,600	7.322827	2.447185	199,690.30	196,019.52	(8,535.36)	50.000000	4	(26.63)	(406.48)	90.00	0.00	(15.17)	0.00	(9,612.89)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	10.459076	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.322827	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	6.520706	208,847.32	211,270.88		4.330000	ACT/360					0.00	0.00	2,133.58
CNE100002ZC4	32,400	7.322827	6.443341	208,764.25	208,764.25	2,506.63	50.000000	4	(28.01)	(373.05)	90.00	0.00	0.00	0.00	2,133.58
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,326,200	CNY	0.517560	669,509.23	686,387.69		4.330000	ACT/360					0.00	0.00	(24,783.57)
CNE000001683	1,325,900	7.322827	0.535178	709,599.36	709,753.20	(23,365.51)	50.000000	4	(94.65)	(1,418.06)	90.00	0.00	0.00	0.00	(24,783.57)
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
600517.SH	55,600	CNY	0.704646	29,778.31	39,178.31		4.330000	ACT/360					0.00	0.00	(1,901.03)
CNE000001G20	42,900	7.322827	0.737745	32,043.23	41,018.60	(1,840.29)	50.000000	4	(4.27)	(60.74)	90.00	0.00	0.00	0.00	(1,901.03)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	17,700	CNY	1.372421	26,166.62	24,291.85		4.330000	ACT/360					374.26	104.36	1,251.17
CNE000000KZ2	19,400	7.322827	1.324648	25,698.17	23,446.27	845.58	50.000000	4	(3.45)	(73.03)	90.00	104.36	(25.79)	0.00	1,250.95
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.827549	16,223.64	16,550.99		4.330000	ACT/360					0.00	0.00	(635.46)
CNE100000WJ0	20,000	7.322827	0.857607	17,152.14	17,152.14	(601.15)	50.000000	4	(2.29)	(34.31)	90.00	0.00	0.00	0.00	(635.46)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.692356	534,135.34	532,767.64		4.330000	ACT/360					0.00	0.00	(30,556.95)
CNE100002FD4	769,500	7.322827	0.730605	562,200.55	562,200.55	(29,432.91)	50.000000	4	(75.04)	(1,124.04)	90.00	0.00	0.00	0.00	(30,556.95)
SHENZHEN CAPCHEM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300037.ZK	3,200	CNY	4.544693	0.00	14,543.02		4.322569	ACT/360					0.00	0.00	117.39
CNE100000K15	0	7.322827	4.508010	0.00	14,425.63	117.39	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	117.39
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	28,100	CNY	0.868517	23,865.11	24,405.33		4.330000	ACT/360					(137.97)	0.00	(998.30)
CNE000000354	28,100	7.322827	0.897210	25,211.60	25,211.60	(806.27)	50.000000	4	(3.36)	(54.06)	90.00	0.00	(3.56)	0.00	(998.30)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.668962	0.00	0.00		0.000000	ACT/360					(385.94)	0.00	(385.94)
CNE100003K95	0	7.322827	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	21.546325	1,135.27	1,141.96		4.330000	ACT/360					(711.84)	0.00	(815.00)
CNE100005592	53	7.322827	23.352042	1,237.66	1,237.66	(95.70)	50.000000	4	(0.16)	(7.45)	90.00	0.00	(4.98)	0.00	(815.00)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,200	CNY	10.661184	12,577.68	12,793.42		4.330000	ACT/360					9.00	0.00	204.92
CNE100005L92	1,200	7.322827	10.475644	12,570.77	12,570.77	222.65	50.000000	4	(1.69)	(26.72)	90.00	0.00	(1.41)	0.00	204.92
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	9,100	CNY	1.061066	12,125.27	9,655.70		4.330000	ACT/360					(210.22)	0.00	(574.95)
CNE1000016J7	11,600	7.322827	1.098649	12,817.71	9,997.71	(342.01)	50.000000	4	(1.71)	(22.73)	90.00	0.00	(5.66)	0.00	(574.95)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
300814.ZK	0	CNY	5.608490	0.00	0.00		0.000000	ACT/360					(253.61)	0.00	(253.61)
CNE100004PY5	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(253.61)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688025.SH	85	CNY	6.609470	561.67	561.80		4.330000	ACT/360					0.00	0.00	9.33
CNE1000062T0	85	7.322827	6.486678	551.37	551.37	10.44	50.000000	4	(0.07)	(1.11)	90.00	0.00	0.00	0.00	9.33
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	0	CNY	1.107496	0.00	0.00		0.000000	ACT/360					(173.89)	0.00	(173.89)
CNE100000BR7	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(173.89)
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300760.ZK	41,800	CNY	32.282616	1,282,580.01	1,349,413.37		4.330000	ACT/360					0.00	0.00	24,225.39
CNE100003G67	40,100	7.322827	31.682388	1,270,051.24	1,324,323.80	25,089.57	50.000000	4	(170.57)	(864.18)	90.00	0.00	0.00	0.00	24,225.39
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	0	CNY	1.579991	7,460.70	0.00		4.330000	ACT/360					(68.49)	0.00	(83.21)
CNE100000KJ5	4,800	7.322827	0.000000	7,584.68	0.00	0.00	50.000000	4	(1.02)	(14.73)	90.00	0.00	(14.73)	0.00	(83.21)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688036.SH	1,400	CNY	13.274929	54,083.00	18,584.90		4.330000	ACT/360					1,028.35	0.00	2,750.09
CNE100003P74	4,400	7.322827	12.008506	53,077.05	16,811.91	1,772.99	50.000000	4	(7.14)	(51.26)	90.00	0.00	(37.68)	0.00	2,750.09
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002130.ZK	8,400	CNY	3.698026	27,895.96	31,063.42		4.330000	ACT/360					0.00	0.00	3,211.46
CNE1000000C6	8,400	7.322827	3.313930	27,837.01	27,837.01	3,226.40	50.000000	4	(3.74)	(14.94)	90.00	0.00	0.00	0.00	3,211.46
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	37,600	CNY	0.341398	13,081.54	12,836.57		4.330000	ACT/360					(16.31)	0.00	(397.89)
CNE100000FK3	38,600	7.322827	0.350837	13,545.18	13,191.48	(354.91)	50.000000	4	(1.81)	(26.67)	90.00	0.00	(0.71)	0.00	(397.89)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	13.030488	533.09	521.22		4.330000	ACT/360					0.00	0.00	116.67
CNE100004934	40	7.322827	10.093272	403.73	403.73	117.49	50.000000	4	(0.06)	(0.82)	90.00	0.00	0.00	0.00	116.67
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	0	CNY	2.672465	0.00	0.00		0.000000	ACT/360					84.05	0.00	84.05
CNE0000013X7	0	7.322827	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

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
2888.TW	95,000	TWD	0.369105	34,751.57	35,064.97		4.330000	ACT/360					(23.24)	0.00	776.74
TW0002888005	95,000	32.782000	0.359756	34,176.82	34,176.82	888.15	30.000000	4	(4.40)	(88.18)	90.00	0.00	(9.03)	0.00	776.74
SHRIRAM FINANCE LIMITED CMN															
SHMF.NS	0	INR	5.974688	0.00	0.00		0.000000	ACT/360					246.49	0.00	233.41
INE721A01047	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	0.757904	0.00	0.00		0.000000	ACT/360					12.26	0.00	12.26
CNE000001DW2	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	12.26
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
002978.ZK	24,800	CNY	4.054445	71,568.61	100,550.24		4.330000	ACT/360					0.00	0.00	5,063.54
CNE100003S63	18,800	7.322827	3.846765	71,818.36	95,399.76	5,150.48	50.000000	4	(9.63)	(86.94)	90.00	0.00	0.00	0.00	5,063.54
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	26.708266	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.322827	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	1.230399	12,804.71	12,919.19		4.330000	ACT/360					0.00	0.00	(747.86)
CNE000000GJ4	10,500	7.322827	1.299201	13,641.61	13,641.61	(722.42)	50.000000	4	(1.82)	(25.44)	90.00	0.00	0.00	0.00	(747.86)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	0	CNY	0.677334	0.00	0.00		0.000000	ACT/360					156.49	0.00	156.49
CNE100000M21	0	7.322827	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	70.956794	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(32.08)	78.16	0.00	(32.08)	0.00	(182.54)
SIGURD MICROELECTRONIC CORP CMN															
6257.TW	92,000	TWD	2.110915	191,032.48	194,204.14		4.330000	ACT/360					0.00	0.00	4,436.11
TW0006257009	92,000	32.782000	2.057927	189,329.28	189,329.28	4,874.85	30.000000	4	(24.36)	(438.75)	90.00	0.00	0.00	0.00	4,436.11
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	22,500	CNY	4.856048	99,903.64	109,261.09		4.330000	ACT/360					(260.00)	0.00	(6,237.61)
CNE1000020P6	20,700	7.322827	5.112405	106,299.32	115,029.11	(5,768.02)	50.000000	4	(14.17)	(209.60)	90.00	0.00	(1.66)	0.00	(6,237.61)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.719667	753,637.06	772,275.16		4.330000	ACT/360					0.00	0.00	(13,308.79)
CNE100003GS8	1,073,100	7.322827	0.730605	784,012.23	784,012.23	(11,737.07)	50.000000	4	(104.77)	(1,571.72)	90.00	0.00	0.00	0.00	(13,308.79)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	25,000	CNY	5.669942	114,817.69	141,748.54		4.330000	ACT/360					0.00	0.00	(692.99)
CNE1000027D7	22,200	7.322827	5.688427	127,253.30	142,210.67	(462.13)	50.000000	4	(16.90)	(230.87)	90.00	0.00	0.00	0.00	(692.99)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.033754	16,660.95	16,850.19		4.330000	ACT/360					0.00	0.00	(547.03)
CNE1000019P8	16,300	7.322827	1.065181	17,362.45	17,362.45	(512.26)	50.000000	4	(2.32)	(34.77)	90.00	0.00	0.00	0.00	(547.03)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.604958	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.322827	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	9.010598	0.00	0.00		0.000000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	0	86.481501	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	385,600	CNY	1.473475	699,330.63	568,171.86		4.330000	ACT/360					7,965.77	0.00	41,393.88
CNE100000T99	470,100	7.322827	1.383370	650,322.24	533,427.47	34,744.39	50.000000	4	(87.93)	(1,316.28)	90.00	0.00	(246.77)	0.00	41,393.88
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	0	CNY	1.291851	0.00	0.00		0.000000	ACT/360					(1,351.54)	0.00	(1,384.91)
CNE000000KL2	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(33.37)	90.00	0.00	(33.37)	0.00	(1,384.91)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	40	CNY	10.565592	398.79	422.62		4.330000	ACT/360					0.00	0.00	18.52
CNE1000018M7	40	7.322827	10.082347	403.29	403.29	19.33	50.000000	4	(0.05)	(0.81)	90.00	0.00	0.00	0.00	18.52
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	0	CNY	0.696452	0.00	0.00		0.000000	ACT/360					46.12	0.00	46.12
CNE100000VFO	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	46.12
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688106.SH	32,248	CNY	2.284637	72,463.96	73,674.97		4.330000	ACT/360					0.00	0.00	(1,384.56)
CNE100003ZP4	32,248	7.322827	2.322914	74,909.33	74,909.33	(1,234.36)	50.000000	4	(10.02)	(150.21)	90.00	0.00	0.00	0.00	(1,384.56)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	4,800	CNY	15.495383	149,858.59	74,377.84		4.330000	ACT/360					20,301.81	0.00	35,327.18
CNE100001XQ1	12,800	7.322827	12.299860	158,395.73	59,039.33	15,338.51	50.000000	4	(21.13)	(313.14)	90.00	0.00	(233.39)	0.00	35,327.18
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	34.165091	335,448.23	341,650.91		4.330000	ACT/360					0.00	0.00	13,147.83
TW0002330008	10,000	32.782000	32.774390	327,743.90	327,743.90	13,907.01	30.000000	4	(42.22)	(759.17)	90.00	0.00	0.00	0.00	13,147.83
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	0	CNY	2.008787	0.00	0.00		0.000000	ACT/360					(10.86)	0.00	(10.86)
CNE1000047J2	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(10.86)
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	0	INR	47.152281	0.00	0.00		0.000000	ACT/360					40,147.34	0.00	37,038.96
INE467B01029	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3,108.38)	78.16	0.00	(3,108.38)	0.00	37,038.96

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TATA ELXSI LTD CMN															
TTEX.NS	1,032	INR	71.689320	96,930.66	73,983.38		4.330000	ACT/360					(1,828.95)	0.00	70.26
INE670A01012	1,351	86.481501	69.736859	96,525.69	71,968.44	2,014.94	75.000000	4	(13.63)	(115.74)	78.16	0.00	(48.54)	0.00	70.26
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.613690	464,497.18	461,515.47		4.330000	ACT/360					0.00	0.00	5,302.54
TW0001504009	286,000	32.782000	1.591463	455,158.42	455,158.42	6,357.05	30.000000	4	(58.62)	(1,054.51)	90.00	0.00	0.00	0.00	5,302.54
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.438193	516,921.86	524,365.26		4.330000	ACT/360					0.00	0.00	(20,047.72)
MYL486300006	364,600	4.498700	1.488862	542,839.09	542,839.09	(18,473.82)	150.000000	4	(86.83)	(1,573.89)	100.00	0.00	0.00	0.00	(20,047.72)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	1,112,907	CNY	0.938162	882,576.66	1,044,087.43		4.330000	ACT/360					0.00	7,191.91	1,046.30
CNE100003F27	962,100	7.322827	0.942448	909,060.00	1,048,857.18	(4,769.75)	50.000000	4	(121.60)	(1,375.86)	90.00	7,191.91	0.00	0.00	1,030.77
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	73,300	CNY	0.629538	51,324.67	46,145.16		4.330000	ACT/360					(269.01)	0.00	(2,971.53)
CNE000000L16	81,800	7.322827	0.664923	54,391.85	48,738.88	(2,593.72)	50.000000	4	(7.25)	(108.81)	90.00	0.00	(12.82)	0.00	(2,971.53)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	98	CNY	3.637940	346.79	356.52		4.330000	ACT/360					(575.40)	0.00	(596.63)
CNE100004C29	98	7.322827	3.717208	364.29	364.29	(7.77)	50.000000	4	(0.05)	(13.46)	90.00	0.00	(12.73)	0.00	(596.63)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.749711	84,071.79	83,742.66		4.330000	ACT/360					0.00	0.00	2,460.15
CNE100000F79	111,700	7.322827	0.726246	81,121.63	81,121.63	2,621.04	50.000000	4	(10.92)	(160.88)	90.00	0.00	0.00	0.00	2,460.15
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	17,700	CNY	4.925694	76,092.84	87,184.78		4.330000	ACT/360					0.00	0.00	688.95
CNE000000ZW7	15,700	7.322827	4.881304	76,653.80	86,399.07	785.70	50.000000	4	(10.28)	(96.75)	90.00	0.00	0.00	0.00	688.95
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.620340	10,673.63	10,481.36		4.330000	ACT/360					0.00	0.00	959.25
TW0006757008	4,000	32.782000	2.375000	9,500.00	9,500.00	981.36	30.000000	4	(1.23)	(22.11)	90.00	0.00	0.00	0.00	959.25
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	781,800	CNY	0.817990	629,925.97	639,504.70		4.330000	ACT/360					0.00	0.00	(64,384.00)
CNE100002524	781,800	7.322827	0.898574	702,505.18	702,505.18	(63,000.48)	50.000000	4	(93.24)	(1,383.52)	90.00	0.00	0.00	0.00	(64,384.00)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.890960	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.322827	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	200,600	CNY	0.729227	126,305.42	146,282.86		4.330000	ACT/360					0.00	0.00	(5,458.08)
CNE000000NK8	177,100	7.322827	0.755202	134,478.40	151,493.62	(5,210.76)	50.000000	4	(17.93)	(247.32)	90.00	0.00	0.00	0.00	(5,458.08)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	98,389	CNY	2.453970	243,853.30	241,443.70		4.330000	ACT/360					0.00	0.00	(16,463.25)
CNE100003ZR0	98,389	7.322827	2.616454	257,430.31	257,430.31	(15,986.61)	50.000000	4	(34.35)	(476.64)	90.00	0.00	0.00	0.00	(16,463.25)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	432,100	CNY	0.910850	371,423.52	393,578.49		4.330000	ACT/360					0.00	0.00	(6,266.90)
CNE000000RK9	416,000	7.322827	0.923869	384,738.99	399,203.63	(5,625.14)	50.000000	4	(51.43)	(641.75)	90.00	0.00	0.00	0.00	(6,266.90)
UNI-PRESIDENT ENTERPRISES CORP OR D CMN															
1216.TW	236,000	TWD	2.373254	564,548.82	560,087.85		4.330000	ACT/360					0.00	0.00	(23,342.73)
TW0001216000	236,000	32.782000	2.466463	582,085.27	582,085.27	(21,997.41)	30.000000	4	(74.72)	(1,345.32)	90.00	0.00	0.00	0.00	(23,342.73)
UNION BANK OF INDIA CMN															
UNBK.NS	0	INR	1.290796	186,932.95	0.00		4.330000	ACT/360					1,823.57	0.00	1,580.76
INE692A01016	148,898	86.481501	0.000000	182,853.17	0.00	0.00	75.000000	4	(25.89)	(242.81)	78.16	0.00	(242.81)	0.00	1,580.76
UNITED INFORMATION SYSTEMS CMN															
2404.TW	2,000	TWD	15.709841	29,507.30	31,419.68		4.330000	ACT/360					0.00	0.00	1,961.36
TW0002404001	2,000	32.782000	14.695122	29,390.24	29,390.24	2,029.44	30.000000	4	(3.78)	(68.08)	90.00	0.00	0.00	0.00	1,961.36
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.304069	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	32.782000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.38)	90.00	0.00	(3.38)	0.00	23.83
VEDANTA LIMITED CMN															
VDAN.NS	0	INR	5.330042	0.00	0.00		0.000000	ACT/360					2,999.50	0.00	2,892.51
INE205A01025	0	86.481501	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(106.99)	78.16	0.00	(106.99)	0.00	2,892.51
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300476.ZK	0	CNY	6.941309	12,485.13	0.00		4.330000	ACT/360					2,253.07	0.00	2,222.77
CNE1000020V4	1,900	7.322827	0.000000	10,920.97	0.00	0.00	50.000000	4	(1.49)	(30.30)	90.00	0.00	(30.30)	0.00	2,222.77
VOLTRONIC POWER TECHNOLOGY CORP CMN															
6409.TW	3,000	TWD	57.348545	170,304.48	172,045.63		4.330000	ACT/360					0.00	0.00	1,529.97
TW0006409006	3,000	32.782000	56.707317	170,121.95	170,121.95	1,923.68	30.000000	4	(21.88)	(393.72)	90.00	0.00	0.00	0.00	1,529.97
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	62,500	CNY	1.291851	82,013.41	80,740.68		4.330000	ACT/360					(204.12)	0.00	(4,223.54)
CNE100000GQ8	63,900	7.322827	1.353809	86,633.91	84,613.07	(3,872.39)	50.000000	4	(11.56)	(147.03)	90.00	0.00	(4.55)	0.00	(4,223.54)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	71,700	CNY	1.129345	77,288.80	80,974.06		4.330000	ACT/360					0.00	0.00	(2,527.52)
CNE100001VB7	71,700	7.322827	1.162482	83,349.99	83,349.99	(2,375.93)	50.000000	4	(11.10)	(151.58)	90.00	0.00	0.00	0.00	(2,527.52)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	127,800	CNY	2.395250	298,309.61	306,112.95		4.330000	ACT/360					132.52	0.00	25,212.50
CNE100000619	127,800	7.322827	2.194546	280,462.98	280,462.98	25,649.97	50.000000	4	(37.88)	(569.98)	90.00	0.00	(2.69)	0.00	25,212.50

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688100.SH	17,000	CNY	4.846489	75,748.23	82,390.32		4.330000	ACT/360					0.00	0.00	5,866.99
CNE100003RR7	16,500	7.322827	4.498538	74,107.36	76,475.15	5,915.17	50.000000	4	(9.97)	(48.18)	90.00	0.00	0.00	0.00	5,866.99
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	0	CNY	0.217129	0.00	0.00		0.000000	ACT/360					(894.83)	0.00	(930.96)
CNE000000WD4	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(36.12)	90.00	0.00	(36.12)	0.00	(930.96)
WIPRO LIMITED CMN															
WIPR.NS	62,189	INR	3.471841	0.00	215,910.31		4.330000	ACT/360					(2,617.21)	0.00	(974.54)
INE075A01022	0	86.481501	3.442442	0.00	214,082.05	1,828.26	75.000000	0	0.00	(185.58)	78.16	0.00	(185.58)	0.00	(974.54)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600580.SH	89,500	CNY	2.690218	232,541.85	240,774.51		4.330000	ACT/360					0.00	0.00	31,042.11
CNE000001BJ3	89,500	7.322827	2.338719	209,315.38	209,315.38	31,459.14	50.000000	4	(28.41)	(417.03)	90.00	0.00	0.00	0.00	31,042.11
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.249518	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	193.34
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	7,200	CNY	7.651417	42,059.53	55,090.20		4.330000	ACT/360					(4,554.87)	0.00	(4,665.45)
CNE1000031K4	5,800	7.322827	0.000000	42,206.25	54,973.94	116.26	50.000000	4	(5.66)	(226.83)	90.00	0.00	(226.83)	0.00	(4,665.45)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	37,100	CNY	0.928603	33,528.49	34,451.18		4.330000	ACT/360					0.00	0.00	949.81
CNE000000B00	37,100	7.322827	0.901461	33,444.21	33,444.21	1,006.97	50.000000	4	(4.49)	(57.16)	90.00	0.00	0.00	0.00	949.81
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.084281	6,418.69	6,505.68		4.330000	ACT/360					0.00	0.00	(637.08)
CNE100000QS3	6,000	7.322827	1.188086	7,128.52	7,128.52	(622.83)	50.000000	4	(0.95)	(14.25)	90.00	0.00	0.00	0.00	(637.08)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.451833	7,346.24	7,568.12		4.330000	ACT/360					0.00	0.00	289.42
CNE100005X80	1,700	7.322827	4.273014	7,264.12	7,264.12	303.99	50.000000	4	(0.98)	(14.57)	90.00	0.00	0.00	0.00	289.42
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	36,400	CNY	16.667062	453,118.84	606,681.04		4.330000	ACT/360					0.00	0.00	20,217.16
CNE000001D72	28,700	7.322827	16.089553	462,326.03	585,659.72	21,021.31	50.000000	4	(61.90)	(804.15)	90.00	0.00	0.00	0.00	20,217.16
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.977379	30,217.77	31,835.79		4.330000	ACT/360					0.00	0.00	(2,480.32)
CNE1000033H6	16,100	7.322827	2.127230	34,248.40	34,248.40	(2,412.60)	50.000000	4	(4.54)	(67.72)	90.00	0.00	0.00	0.00	(2,480.32)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	1.006442	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(151.63)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000526.ZK	51	CNY	5.822888	292.02	296.97		4.330000	ACT/360					0.00	0.00	3.44
CNE0000005F0	51	7.322827	5.743783	292.93	292.93	4.03	50.000000	4	(0.04)	(0.59)	90.00	0.00	0.00	0.00	3.44
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.065162	0.00	0.00		0.000000	ACT/360					(376.09)	0.00	(376.09)
CNE000000800	0	7.322827	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	21,000	CNY	1.976013	26,845.38	41,496.27		4.330000	ACT/360					0.00	0.00	(391.04)
CNE100002BC5	13,900	7.322827	1.993151	28,054.95	41,856.17	(359.90)	50.000000	4	(3.75)	(31.14)	90.00	0.00	0.00	0.00	(391.04)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	29,700	CNY	2.992014	118,005.93	88,862.82		4.330000	ACT/360					(426.92)	0.00	(2,413.97)
CNE100002G50	39,500	7.322827	3.050787	120,506.09	90,608.37	(1,745.56)	50.000000	4	(16.13)	(241.50)	90.00	0.00	(66.74)	0.00	(2,413.97)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	222,000	CNY	1.376518	299,734.63	305,586.92		4.330000	ACT/360					(7.95)	0.00	(8,221.02)
CNE1000008S5	222,000	7.322827	1.410682	313,171.40	313,171.40	(7,584.48)	50.000000	4	(41.83)	(628.59)	90.00	0.00	(0.26)	0.00	(8,221.02)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	0	CNY	0.854861	8,509.11	0.00		4.330000	ACT/360					(2,272.69)	0.00	(2,327.07)
CNE000001PZ9	10,100	7.322827	0.000000	9,034.24	0.00	0.00	50.000000	4	(1.20)	(54.37)	90.00	0.00	(54.37)	0.00	(2,327.07)
XINTEC INC CMN															
3374.TWO	21,000	TWD	6.527973	148,219.55	137,087.43		4.330000	ACT/360					0.00	0.00	10,024.97
TW0003374005	21,000	32.782000	6.036585	126,768.28	126,768.29	10,319.14	30.000000	4	(16.48)	(294.17)	90.00	0.00	0.00	0.00	10,024.97
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,300	CNY	3.667983	507,029.25	543,961.81		4.330000	ACT/360					0.00	1,506.22	(8,179.46)
CNE0000007F6	148,300	7.322827	3.725973	552,561.77	552,561.77	(8,599.95)	50.000000	4	(73.50)	(1,085.73)	90.00	1,506.22	0.00	0.00	(8,182.72)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,800	CNY	2.578239	94,713.45	94,879.21		4.330000	ACT/360					0.00	0.00	(5,419.01)
CNE100004751	36,800	7.322827	2.720080	100,098.96	100,098.96	(5,219.75)	50.000000	4	(13.36)	(199.26)	90.00	0.00	0.00	0.00	(5,419.01)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	169,000	TWD	2.046855	353,862.98	345,918.49		4.330000	ACT/360					0.00	0.00	(43,787.03)
TW0002609005	167,000	32.782000	2.300765	384,693.26	388,829.28	(42,910.79)	30.000000	4	(49.22)	(876.25)	90.00	0.00	0.00	0.00	(43,787.03)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	2,100	CNY	7.872643	16,268.83	16,532.55		4.330000	ACT/360					0.00	0.00	(1,210.21)
CNE100002JZ9	2,100	7.322827	8.433852	17,711.09	17,711.09	(1,178.54)	50.000000	4	(2.36)	(31.67)	90.00	0.00	0.00	0.00	(1,210.21)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	47,550	CNY	1.405195	65,347.69	66,817.03		4.330000	ACT/360					0.00	0.00	1,369.95
CNE1000019T0	47,350	7.322827	1.375018	65,104.36	65,382.13	1,434.90	50.000000	4	(8.74)	(64.96)	90.00	0.00	0.00	0.00	1,369.95

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	138,600	CNY	2.116669	292,214.62	293,370.33		4.330000	ACT/360					67.19	0.00	12,021.99
CNE1000031L2	149,200	7.322827	2.026219	302,558.13	280,833.96	12,536.37	50.000000	4	(40.45)	(581.56)	90.00	0.00	(75.00)	0.00	12,021.99
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	89,475	CNY	5.638533	439,831.05	504,507.75		4.330000	ACT/360					66.77	0.00	32,530.33
CNE100002PC5	86,475	7.322827	5.265949	454,903.35	471,170.74	33,337.01	50.000000	4	(60.82)	(873.45)	90.00	0.00	(5.08)	0.00	32,530.33
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	0	CNY	4.215585	0.00	0.00		0.000000	ACT/360					(779.35)	0.00	(792.90)
CNE1000048D3	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.55)	90.00	0.00	(13.55)	0.00	(792.90)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
000975.ZK	48,200	CNY	2.217723	102,861.58	106,894.24		4.330000	ACT/360					6,564.92	0.00	11,707.14
CNE0000012L4	45,500	7.322827	2.105635	95,502.36	101,491.61	5,402.64	50.000000	4	(12.92)	(260.41)	90.00	0.00	(66.78)	0.00	11,707.14
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	74,000	CNY	2.844530	205,311.62	210,495.22		4.330000	ACT/360					7.55	0.00	7,372.62
CNE100001YB1	74,200	7.322827	2.739427	203,265.48	202,717.60	7,777.62	50.000000	4	(27.30)	(412.56)	90.00	0.00	(4.34)	0.00	7,372.62
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	56,300	CNY	1.032388	90,709.24	58,123.46		4.330000	ACT/360					(6,271.10)	0.00	(6,325.38)
CNE100000015	89,100	7.322827	1.026944	91,500.71	57,816.95	306.51	50.000000	4	(12.27)	(360.79)	90.00	0.00	(250.69)	0.00	(6,325.38)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000807.ZK	207,300	CNY	2.276443	477,829.99	471,906.71		4.330000	ACT/360					14,566.16	0.00	102,181.84
CNE000000VG9	222,200	7.322827	1.849440	410,919.35	383,388.93	88,517.78	50.000000	4	(56.06)	(902.10)	90.00	0.00	(128.68)	0.00	102,181.84
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	88,200	CNY	0.768829	63,301.52	67,810.70		4.330000	ACT/360					0.00	0.00	552.74
CNE000001HC5	83,500	7.322827	0.761114	63,514.11	67,130.22	680.49	50.000000	4	(8.52)	(127.74)	90.00	0.00	0.00	0.00	552.74
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.567701	19,290.35	19,909.80		4.330000	ACT/360					0.00	0.00	98.69
CNE000001N39	12,700	7.322827	1.556803	19,771.40	19,771.40	138.40	50.000000	4	(2.65)	(39.71)	90.00	0.00	0.00	0.00	98.69
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,700	CNY	3.002939	581,715.31	596,683.94		4.330000	ACT/360					0.00	0.00	(9,636.13)
CNE000000S01	198,700	7.322827	3.045325	605,106.08	605,106.08	(8,422.13)	50.000000	4	(80.86)	(1,213.99)	90.00	0.00	0.00	0.00	(9,636.13)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	0	CNY	2.619207	9,270.35	0.00		4.330000	ACT/360					(321.26)	0.00	(340.45)
CNE100003FQ4	3,600	7.322827	0.000000	9,596.46	0.00	0.00	50.000000	4	(1.28)	(19.19)	90.00	0.00	(19.19)	0.00	(340.45)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300718.ZK	2,100	CNY	6.520706	16,985.83	13,693.48		4.330000	ACT/360					10,130.67	0.00	14,957.92
CNE1000035C2	3,200	7.322827	4.191077	13,411.45	8,801.26	4,892.22	50.000000	4	(1.85)	(64.97)	90.00	0.00	(47.08)	0.00	14,957.92

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	110,900	CNY	1.425679	156,826.46	158,107.80		4.330000	ACT/360					0.00	0.00	(5,935.09)
CNE000001JT5	110,900	7.322827	1.476231	163,714.02	163,714.02	(5,606.22)	50.000000	4	(21.87)	(328.87)	90.00	0.00	0.00	0.00	(5,935.09)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.308238	354,529.89	359,846.56		4.330000	ACT/360					0.00	0.00	(24,409.49)
CNE000001FJ4	275,062	7.322827	1.394262	383,508.58	383,508.58	(23,662.02)	50.000000	4	(51.05)	(747.47)	90.00	0.00	0.00	0.00	(24,409.49)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.104379	7,112.54	7,154.89		4.330000	ACT/360					0.00	0.00	(223.84)
CNE0000010J2	3,400	7.322827	2.165868	7,363.95	7,363.95	(209.06)	50.000000	4	(0.98)	(14.78)	90.00	0.00	0.00	0.00	(223.84)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.309218	0.00	0.00		0.000000	ACT/360					138.70	0.00	138.70
CNE100003K12	0	7.322827	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	3.020692	204,167.48	205,104.95		4.330000	ACT/360					(502.59)	0.00	426.46
CNE000001J84	68,000	7.322827	3.000259	204,017.61	203,717.59	1,387.37	50.000000	4	(27.37)	(458.32)	90.00	0.00	(48.77)	0.00	426.46
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.960012	13,507.28	13,728.17		4.330000	ACT/360					0.00	0.00	(751.71)
CNE1000051S5	14,300	7.322827	1.010556	14,450.95	14,450.95	(722.78)	50.000000	4	(1.93)	(28.93)	90.00	0.00	0.00	0.00	(751.71)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,400	CNY	2.796734	222,030.83	230,450.91		4.330000	ACT/360					0.00	0.00	(13,357.28)
CNE1000023N5	82,100	7.322827	2.952961	242,509.36	243,324.00	(12,873.10)	50.000000	4	(32.25)	(484.18)	90.00	0.00	0.00	0.00	(13,357.28)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	215,400	CNY	1.685142	339,115.65	362,979.51		4.330000	ACT/360					0.00	0.00	(8,243.09)
CNE100000MK9	204,900	7.322827	1.720313	352,968.93	370,555.33	(7,575.82)	50.000000	4	(47.16)	(667.27)	90.00	0.00	0.00	0.00	(8,243.09)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	194,900	CNY	2.643788	479,642.26	515,274.26		4.330000	ACT/360					0.00	1,803.71	(11,958.05)
CNE100001R58	184,700	7.322827	2.710069	501,361.42	528,192.44	(12,918.18)	50.000000	4	(66.96)	(843.58)	90.00	1,803.71	0.00	0.00	(11,961.94)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.366959	19,407.13	20,094.29		4.330000	ACT/360					0.00	0.00	100.10
CNE100000K64	14,700	7.322827	1.357423	19,954.12	19,954.12	140.17	50.000000	4	(2.67)	(40.07)	90.00	0.00	0.00	0.00	100.10
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	40	CNY	16.272405	116,448.17	650.90		4.330000	ACT/360					5,298.62	0.00	5,272.63
CNE100001CY9	7,740	7.322827	15.280922	118,249.28	611.24	39.66	50.000000	4	(15.84)	(65.65)	90.00	0.00	(81.21)	0.00	5,272.63
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	564,100	CNY	0.741517	385,389.17	418,289.71		4.330000	ACT/360					0.00	0.00	(41,255.13)
CNE000000W62	537,300	7.322827	0.813179	439,376.53	458,714.53	(40,424.82)	50.000000	4	(58.20)	(830.31)	90.00	0.00	0.00	0.00	(41,255.13)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.856227	36,935.59	37,417.11		4.330000	ACT/360					0.00	0.00	(1,686.13)
CNE100004900	43,700	7.322827	0.893058	39,026.66	39,026.66	(1,609.55)	50.000000	4	(5.21)	(76.59)	90.00	0.00	0.00	0.00	(1,686.13)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.821701	52,118.47	54,286.69		4.330000	ACT/360					0.00	0.00	177.01
CNE100000PX5	29,800	7.322827	1.812223	54,004.25	54,004.25	282.44	50.000000	4	(7.22)	(105.43)	90.00	0.00	0.00	0.00	177.01
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.159002	139.84	146.81		4.330000	ACT/360					0.00	0.00	(2.81)
CNE100005030	68	7.322827	2.195911	149.32	149.32	(2.51)	50.000000	4	(0.02)	(0.30)	90.00	0.00	0.00	0.00	(2.81)
ZHUZHOU CRRR TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	21,083	CNY	6.090544	120,016.23	128,406.95		4.330000	ACT/360					0.00	0.00	(9,362.71)
CNE100004QK2	20,183	7.322827	6.522119	132,078.24	137,505.84	(9,098.89)	50.000000	4	(17.55)	(263.82)	90.00	0.00	0.00	0.00	(9,362.71)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	2,100	CNY	4.010746	8,271.61	8,422.57		4.330000	ACT/360					0.00	0.00	(514.09)
CNE1000035L3	2,100	7.322827	4.247067	8,918.84	8,918.84	(496.27)	50.000000	4	(1.19)	(17.82)	90.00	0.00	0.00	0.00	(514.09)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.663678	56,849.17	57,872.74		4.330000	ACT/360					0.00	0.00	(2,145.39)
CNE100000P93	87,200	7.322827	0.686905	59,898.12	59,898.12	(2,025.38)	50.000000	4	(7.99)	(120.01)	90.00	0.00	0.00	0.00	(2,145.39)
ZJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	77,800	CNY	2.224551	0.00	173,070.06		4.330000	ACT/360					4,509.84	0.00	6,169.52
CNE100000B24	0	7.322827	2.202237	0.00	171,334.06	1,736.00	50.000000	0	0.00	(76.31)	90.00	0.00	(76.31)	0.00	6,169.52
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
000063.ZK	0	CNY	5.529286	0.00	0.00		0.000000	ACT/360					39,581.27	0.00	39,309.66
CNE000000TKS	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(271.61)	90.00	0.00	(271.61)	0.00	39,309.66
TOTAL Long				72,741,232.36	72,972,674.45	(927,848.04)			(10,020.74)	(147,193.05)		24,344.88	(945.70)	16,673.74	(1,051,641.90)
				74,678,282.05	73,900,522.49								(20,942.65)	0.00	(1,051,690.79)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(12,103)	CNY	12.107347	(18,623.45)	(146,535.22)		4.330000	ACT/360					0.00	0.00	(1,118.71)
CNE1000042T2	(1,603)	7.322827	12.018660	(17,978.91)	(145,461.85)	(1,073.37)	(1,823.830300)	4	(7.27)	(45.34)	100.00	0.00	0.00	0.00	(1,118.71)
ACER INCORPORATED ORD CMN															
2353.TW	0	TWD	1.140870	0.00	0.00		0.000000	ACT/360					42.15	0.00	42.43
TW0002353000	0	32.782000	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	25.697727	(2,511.48)	(2,544.08)		4.330000	ACT/360					0.00	0.00	10.41
CNE100003MM9	(99)	7.322827	25.832002	(2,557.37)	(2,557.37)	13.29	(725.000000)	4	(0.20)	(2.88)	100.00	0.00	0.00	0.00	10.41

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	3.007748	(73,586.11)	(72,185.96)		4.330000	ACT/360					0.00	0.00	8,255.41
TW0008086000	(24,000)	32.782000	3.358736	(80,609.65)	(80,609.65)	8,423.70	(898.958300)	4	(8.68)	(168.29)	100.00	0.00	0.00	0.00	8,255.41
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.684162	0.00	0.00		0.000000	ACT/360					17,216.63	0.00	17,336.52
CNE100000RJ0	0	7.322827	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	0	CNY	5.684963	(52,980.14)	0.00		4.330000	ACT/360					1,820.35	0.00	1,603.14
CNE1000051B1	(9,700)	7.322827	0.000000	(54,974.10)	0.00	0.00	(1,533.762800)	4	(15.96)	(217.21)	100.00	0.00	(229.19)	0.00	1,603.14
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD															
AOT_n.BK	(654,400)	THB	1.674554	(1,081,967.79)	(1,095,828.18)		4.330000	ACT/360					9,098.85	0.00	40,994.40
TH0765010R16	(654,000)	34.337500	1.737022	(1,136,077.39)	(1,136,707.02)	40,878.84	(66.429600)	4	116.68	1,945.46	100.00	(10,928.75)	192.06	0.00	41,050.68
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	96.546885	(354,573.33)	(386,187.54)		4.330000	ACT/360					0.00	0.00	13,938.36
KYG022421088	(4,000)	32.782000	100.000000	(400,000.00)	(400,000.00)	13,812.46	(400.000000)	4	8.71	125.91	100.00	0.00	0.00	0.00	13,938.36
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	3.523275	(21,219.76)	(21,139.65)		4.330000	ACT/360					0.00	0.00	3,945.96
TW0008054008	(6,000)	32.782000	4.192073	(25,152.44)	(25,152.44)	4,012.79	(1,058.333300)	4	(3.21)	(66.83)	100.00	0.00	0.00	0.00	3,945.96
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	12.613629	(36,064.48)	(37,840.89)		4.330000	ACT/360					0.00	0.00	(1,133.66)
TW0006187008	(3,000)	32.782000	12.256098	(36,768.29)	(36,768.29)	(1,072.59)	(783.333300)	4	(3.42)	(61.07)	100.00	0.00	0.00	0.00	(1,133.66)
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	2.919285	(83,986.52)	(84,659.26)		4.330000	ACT/360					0.00	0.00	3,837.59
TW0001514008	(29,000)	32.782000	3.064024	(88,856.70)	(88,856.70)	4,197.43	(1,285.344800)	4	(19.30)	(359.84)	100.00	0.00	0.00	0.00	3,837.59
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300458.ZK	(2,200)	CNY	5.691791	0.00	(12,521.94)		4.322569	ACT/360					0.00	0.00	(48.72)
CNE100001ZN3	0	7.322827	5.669648	0.00	(12,473.22)	(48.72)	(1,175.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(48.72)
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(85,300)	CNY	0.942259	(84,545.38)	(80,374.70)		4.330000	ACT/360					217.96	0.00	11,499.56
CNE000000DF9	(87,000)	7.322827	1.080203	(93,977.66)	(92,141.32)	11,766.61	(1,830.660900)	4	(31.69)	(485.01)	100.00	0.00	(10.68)	0.00	11,499.56
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	0	CNY	5.459640	0.00	0.00		0.000000	ACT/360					578.30	0.00	545.95
CNE100000Q84	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	(154,000)	CNY	0.315452	(51,450.72)	(48,579.60)		4.330000	ACT/360					141.95	0.00	1,870.10
CNE000000SQ4	(165,800)	7.322827	0.327748	(54,340.62)	(50,473.19)	1,893.59	(1,217.159200)	4	(10.86)	(165.44)	100.00	0.00	(13.27)	0.00	1,870.10

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(34,403)	CNY	3.599703	(115,220.04)	(123,840.58)		4.330000	ACT/360					2,231.39	0.00	4,040.93
CNE1000030R1	(32,103)	7.322827	3.663520	(117,839.95)	(126,036.08)	2,195.50	(1,556.326500)	4	(35.64)	(385.97)	100.00	0.00	(21.62)	0.00	4,040.93
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	3.740359	(286.00)	(291.75)		4.330000	ACT/360					0.00	0.00	50.75
CNE1000052M6	(78)	7.322827	4.398651	(343.09)	(343.09)	51.35	(975.000000)	4	(0.04)	(0.60)	100.00	0.00	0.00	0.00	50.75
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(11,500)	CNY	5.059522	(36,111.23)	(58,184.50)		4.330000	ACT/360					0.00	0.00	1,756.01
CNE1000022S6	(7,200)	7.322827	5.230576	(38,582.49)	(60,151.63)	1,967.13	(1,850.000000)	4	(13.92)	(211.12)	100.00	0.00	0.00	0.00	1,756.01
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.547217	(36,231.01)	(37,442.65)		4.330000	ACT/360					0.00	0.00	(989.58)
CNE100005790	(24,200)	7.322827	1.513103	(36,617.09)	(36,617.09)	(825.55)	(1,576.239600)	4	(11.46)	(164.02)	100.00	0.00	0.00	0.00	(989.58)
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	0	CNY	0.906754	0.00	0.00		0.000000	ACT/360					2,005.13	0.00	1,947.85
CNE100000KB2	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(57.27)	100.00	0.00	(57.27)	0.00	1,947.85
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
603308.SH	(5,200)	CNY	2.594627	(12,314.73)	(13,492.06)		4.330000	ACT/360					0.00	0.00	(1,871.53)
CNE100001SN8	(5,200)	7.322827	2.235503	(11,624.62)	(11,624.62)	(1,867.44)	(600.000000)	4	(0.65)	(4.08)	100.00	0.00	0.00	0.00	(1,871.53)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	4.993973	(199.11)	(194.76)		4.330000	ACT/360					0.00	0.00	13.25
CNE100003RF2	(39)	7.322827	5.347754	(208.56)	(208.56)	13.80	(1,125.000000)	4	(0.04)	(0.54)	100.00	0.00	0.00	0.00	13.25
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(268,100)	CNY	1.078818	(112,254.61)	(289,231.21)		4.330000	ACT/360					0.00	0.00	525.58
CNE000000LP1	(105,200)	7.322827	1.083226	(114,158.16)	(290,412.97)	1,181.76	(1,981.178700)	4	(48.05)	(656.18)	100.00	0.00	0.00	0.00	525.58
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(30,700)	CNY	2.866380	(89,626.81)	(87,997.85)		4.330000	ACT/360					0.00	0.00	5,366.92
CNE1000023W6	(30,700)	7.322827	3.058075	(93,882.90)	(93,882.90)	5,885.05	(2,185.993400)	4	(43.13)	(518.13)	100.00	0.00	0.00	0.00	5,366.92
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(545,300)	THB	1.004732	(523,948.23)	(547,880.60)		4.330000	ACT/360					167.02	0.00	27,851.42
TH0420010R18	(545,300)	34.337500	1.057979	(576,915.76)	(576,915.76)	29,035.16	(968.081700)	4	(71.51)	(1,350.76)	100.00	0.00	(3.35)	0.00	27,851.42
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n.BK	(1,647,200)	THB	0.681471	(1,131,506.04)	(1,122,518.53)		4.330000	ACT/360					14,254.17	0.00	81,999.50
TH0264010R10	(1,645,200)	34.337500	0.721059	(1,186,358.23)	(1,187,727.60)	65,209.07	(50.000000)	4	126.98	2,536.26	100.00	0.00	315.46	0.00	81,999.50
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(504,034)	CNY	0.802969	(732,181.06)	(404,723.49)		4.330000	ACT/360					32,457.80	(10,160.01)	40,642.55
CNE100000734	(895,100)	7.322827	0.839854	(751,753.32)	(423,314.97)	18,591.48	(175.000000)	4	54.83	(246.72)	100.00	(10,160.01)	(207.16)	0.00	40,664.48

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	0.994152	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.322827	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	1.235862	(4.84)	(4.94)		4.330000	ACT/360					21,852.49	0.00	22,102.55
CNE100002FM5	(4)	7.322827	1.249539	(5.00)	(5.00)	0.05	(150.000000)	4	0.00	250.00	100.00	0.00	250.00	0.00	22,102.55
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(3,181,000)	THB	0.148526	(478,149.59)	(472,460.14)		4.330000	ACT/360					325.73	0.00	77,963.81
TH0148010R15	(3,182,000)	34.337500	0.173397	(552,028.29)	(551,577.37)	79,117.23	(1,111.051200)	4	(81.17)	(1,479.15)	100.00	0.00	(6.14)	0.00	77,963.81
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	(4,900)	CNY	2.333798	0.00	(11,435.61)		4.330000	ACT/360					0.00	0.00	(562.43)
CNE100001Z90	0	7.322827	2.219017	0.00	(10,873.18)	(562.43)	(2,225.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(562.43)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	0	CNY	2.309218	0.00	0.00		0.000000	ACT/360					(1,674.88)	0.00	(1,769.61)
CNE1000010H4	0	7.322827	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	0.839840	(12,471.93)	(43,335.73)		4.330000	ACT/360					0.00	0.00	100.07
CNE000000K09	(14,900)	7.322827	0.841925	(12,613.82)	(43,443.31)	107.58	(750.000000)	4	(1.08)	(7.51)	100.00	0.00	0.00	0.00	100.07
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301085.ZK	0	CNY	8.985601	0.00	0.00		0.000000	ACT/360					(154.52)	0.00	(155.74)
CNE100004S54	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.21)	100.00	0.00	(1.21)	0.00	(155.74)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002985.ZK	(2,808)	CNY	3.017960	(42,420.75)	(8,474.43)		4.330000	ACT/360					12,599.78	0.00	12,502.40
CNE100003SS3	(14,544)	7.322827	3.070544	(46,285.25)	(8,622.09)	147.65	(1,447.820400)	4	(11.49)	(245.04)	100.00	0.00	(220.99)	0.00	12,502.40
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,500)	CNY	3.621552	(13,803.98)	(12,675.43)		4.330000	ACT/360					30.71	0.00	552.46
CNE100002DZ2	(3,800)	7.322827	3.791203	(14,391.46)	(13,269.21)	593.78	(1,925.000000)	4	(5.65)	(72.03)	100.00	0.00	(6.59)	0.00	552.46
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.983227	0.00	0.00		0.000000	ACT/360					113.49	0.00	112.22
CNE100002GG5	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.27)	100.00	0.00	(1.27)	0.00	112.22
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(238,000)	CNY	2.925100	(665,084.07)	(696,173.80)		4.330000	ACT/360					0.00	0.00	27,315.50
CNE1000012M0	(227,600)	7.322827	3.052253	(695,889.41)	(726,436.11)	30,262.31	(1,737.752600)	4	(237.34)	(2,946.81)	100.00	0.00	0.00	0.00	27,315.50
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(38,200)	CNY	5.238414	(200,844.67)	(200,107.43)		4.330000	ACT/360					0.00	0.00	8,475.23
CNE100000NN1	(38,200)	7.322827	5.489374	(209,694.10)	(209,694.10)	9,586.67	(1,821.858600)	4	(76.42)	(1,111.44)	100.00	0.00	0.00	0.00	8,475.23

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	(126,300)	CNY	1.280926	(161,470.16)	(161,780.97)		4.330000	ACT/360					3,084.84	0.00	(2,467.32)
CNE100001617	(133,300)	7.322827	1.244213	(166,168.07)	(157,144.08)	(4,636.89)	(1,724.006000)	4	(57.34)	(915.26)	100.00	0.00	(194.64)	0.00	(2,467.32)
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
603588.SH	(240,034)	CNY	0.692356	(158,093.76)	(166,188.89)		4.330000	ACT/360					7,273.69	0.00	8,826.22
CNE100001V11	(235,134)	7.322827	0.702090	(165,129.66)	(168,525.44)	2,336.55	(1,302.059800)	4	(37.32)	(784.02)	100.00	0.00	(211.20)	0.00	8,826.22
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(45,030)	CNY	2.448508	(105,627.86)	(110,256.32)		4.330000	ACT/360					4,562.66	0.00	8,139.70
CNE100002813	(42,830)	7.322827	2.531971	(108,570.01)	(114,014.65)	3,758.33	(1,158.516200)	4	(20.93)	(181.28)	100.00	0.00	(33.25)	0.00	8,139.70
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.516194	(385,538.55)	(396,262.10)		4.330000	ACT/360					0.00	0.00	6,223.54
CNE000001980	(767,661)	7.322827	0.527128	(404,655.61)	(404,655.61)	8,393.51	(1,782.806100)	4	(142.26)	(2,169.97)	100.00	0.00	0.00	0.00	6,223.54
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	0	CNY	0.684162	(7,621.85)	0.00		4.330000	ACT/360					(204.24)	0.00	(232.38)
CNE100001BX3	(11,200)	7.322827	0.000000	(7,378.02)	0.00	0.00	(1,500.000000)	4	(2.29)	(28.13)	100.00	0.00	(28.13)	0.00	(232.38)
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	(7,600)	CNY	4.957102	(38,013.96)	(37,673.98)		4.330000	ACT/360					0.00	0.00	2,032.57
CNE100001YF2	(7,600)	7.322827	5.254892	(39,937.18)	(39,937.18)	2,263.20	(1,925.000000)	4	(15.52)	(230.63)	100.00	0.00	0.00	0.00	2,032.57
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300010.ZK	0	CNY	0.897195	0.00	0.00		0.000000	ACT/360					93.99	0.00	93.99
CNE100000GX4	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(4.62)	0.00	93.99
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(36,300)	CNY	1.446163	(48,654.61)	(52,495.71)		4.330000	ACT/360					(11,155.07)	0.00	(13,323.65)
CNE100000ZB0	(36,000)	7.322827	0.000000	(45,727.64)	(50,500.94)	(1,994.77)	(1,480.347200)	4	(14.51)	(173.81)	100.00	0.00	(173.81)	0.00	(13,323.65)
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.480896	(319.17)	(316.76)		4.330000	ACT/360					0.00	0.00	18.67
CNE100002BX1	(91)	7.322827	3.711746	(337.77)	(337.77)	21.01	(2,250.000000)	4	(0.16)	(2.33)	100.00	0.00	0.00	0.00	18.67
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.571411	(33.42)	(33.43)		4.330000	ACT/360					0.00	0.00	2.61
CNE100003M69	(13)	7.322827	2.785858	(36.22)	(36.22)	2.79	(1,725.000000)	4	(0.01)	(0.18)	100.00	0.00	0.00	0.00	2.61
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(1,099)	CNY	32.091433	(24,362.69)	(35,268.49)		4.330000	ACT/360					0.00	0.00	(2,298.38)
CNE100003R80	(799)	7.322827	30.089040	(23,927.34)	(33,067.85)	(2,200.63)	(1,360.387900)	4	(6.33)	(97.75)	100.00	0.00	0.00	0.00	(2,298.38)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(86,029)	CNY	2.370669	(182,069.08)	(203,946.31)		4.330000	ACT/360					0.00	0.00	20,779.39
CNE000000XH3	(78,229)	7.322827	2.624618	(207,596.80)	(225,793.24)	21,846.93	(1,872.352600)	4	(69.72)	(1,067.54)	100.00	0.00	0.00	0.00	20,779.39

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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 SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.125842	0.00	0.00		0.000000	ACT/360					187.67	0.00	184.59
CNE100005VTO	0	7.322827	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	5.066350	0.00	0.00		0.000000	ACT/360					2,437.20	0.00	2,386.05
CNE000000R69	0	7.322827	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	(98,009)	CNY	1.935045	(168,090.89)	(189,651.84)		4.330000	ACT/360					0.00	0.00	3,638.17
CNE100001RL4	(85,409)	7.322827	1.978752	(168,981.38)	(193,935.51)	4,283.67	(1,729.422500)	4	(60.43)	(645.50)	100.00	0.00	0.00	0.00	3,638.17
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(64,400)	CNY	2.546831	(29,697.44)	(164,015.90)		4.330000	ACT/360					0.00	0.00	3,940.32
CNE100001401	(11,400)	7.322827	2.609524	(29,419.50)	(168,053.32)	4,037.41	(1,787.280700)	4	(11.21)	(97.09)	100.00	0.00	0.00	0.00	3,940.32
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(47,048)	CNY	2.467626	(115,518.08)	(116,096.89)		4.330000	ACT/360					725.18	0.00	7,314.00
CNE000000GS5	(47,048)	7.322827	2.624492	(123,477.11)	(123,477.11)	7,380.22	(2,113.362900)	4	(52.96)	(791.41)	100.00	0.00	(43.42)	0.00	7,314.00
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	0	CNY	0.887635	0.00	0.00		0.000000	ACT/360					292.62	0.00	290.57
CNE0000014S5	0	7.322827	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	(112,300)	CNY	0.704646	(92,597.34)	(79,131.74)		4.330000	ACT/360					(5,271.44)	0.00	(5,599.04)
CNE100001P43	(133,400)	7.322827	0.703372	(88,399.61)	(78,988.73)	(143.01)	(1,592.541200)	4	(30.33)	(184.59)	100.00	0.00	(184.59)	0.00	(5,599.04)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.433516	(340,031.86)	(345,266.68)		4.330000	ACT/360					250.23	0.00	4,814.61
CNE100004090	(36,600)	7.322827	9.622134	(352,170.10)	(352,170.10)	6,903.42	(2,072.267700)	4	(153.37)	(2,339.05)	100.00	0.00	(11.93)	0.00	4,814.61
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	(12,500)	CNY	1.608668	(23,017.97)	(20,108.36)		4.330000	ACT/360					162.67	0.00	632.32
CNE000000S84	(15,100)	7.322827	1.647135	(24,894.87)	(20,589.19)	480.84	(575.000000)	4	(0.68)	(11.19)	100.00	0.00	(2.33)	0.00	632.32
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	47.921387	(60,757.97)	(62,297.80)		4.330000	ACT/360					0.00	0.00	(4,736.00)
CNE100005XM1	(1,300)	7.322827	44.433064	(57,762.98)	(57,762.98)	(4,534.82)	(1,288.461500)	4	(14.80)	(201.19)	100.00	0.00	0.00	0.00	(4,736.00)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.101647	0.00	0.00		0.000000	ACT/360					940.52	0.00	923.34
CNE100003R72	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(17.18)	100.00	0.00	(17.18)	0.00	923.34
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
688177.SH	(36,470)	CNY	2.561852	(96,848.81)	(93,430.75)		4.330000	ACT/360					1,278.87	0.00	3,087.93
CNE100003R98	(37,870)	7.322827	2.620321	(99,268.31)	(95,563.12)	2,132.36	(1,246.340100)	4	(21.59)	(323.30)	100.00	0.00	(41.85)	0.00	3,087.93

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(244,300)	CNY	0.666409	(160,266.42)	(162,803.80)		4.330000	ACT/360					0.00	0.00	5,943.96
CNE100000MZ7	(244,300)	7.322827	0.692820	(169,255.88)	(169,255.88)	6,452.08	(1,343.542700)	4	(39.45)	(508.12)	100.00	0.00	0.00	0.00	5,943.96
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	24.129095	(698,126.95)	(699,743.76)		4.330000	ACT/360					0.00	0.00	(35,634.55)
TW0006472004	(29,000)	32.782000	22.926829	(664,878.04)	(664,878.04)	(34,865.72)	(650.000000)	4	(46.08)	(768.83)	100.00	0.00	0.00	0.00	(35,634.55)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	3.967047	(107.97)	(107.11)		4.330000	ACT/360					0.00	0.00	3.85
CNE100003PR1	(27)	7.322827	4.124162	(111.35)	(111.35)	4.24	(1,300.000000)	4	(0.03)	(0.39)	100.00	0.00	0.00	0.00	3.85
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.985008	0.00	0.00		0.000000	ACT/360					(394.22)	0.00	(426.45)
CNE100002D38	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(32.23)	100.00	0.00	(32.23)	0.00	(426.45)
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300796.ZK	(15,000)	CNY	1.401098	0.00	(21,016.47)		4.322569	ACT/360					6.53	0.00	(3.33)
CNE100003QP3	0	7.322827	1.406018	0.00	(21,090.27)	73.80	(2,250.000000)	1	0.00	(83.66)	100.00	0.00	(83.66)	0.00	(3.33)
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(551,000)	THB	0.163087	(139,833.69)	(89,860.94)		4.330000	ACT/360					8,139.28	0.00	15,656.31
TH0221010R10	(834,300)	34.337500	0.178041	(149,025.02)	(98,100.43)	8,239.49	(1,225.848000)	4	(29.69)	(722.47)	100.00	0.00	(375.74)	0.00	15,656.31
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	0	THB	5.547870	0.00	0.00		0.000000	ACT/360					8,400.66	0.00	8,411.31
TH0168010R13	0	34.337500	0.000000	0.00	0.00	0.00	0.000000	1	0.00	10.65	100.00	0.00	10.65	0.00	8,411.31
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(81,100)	CNY	0.904023	(72,630.48)	(73,316.23)		4.330000	ACT/360					0.00	0.00	1,749.56
CNE100000X36	(81,100)	7.322827	0.928934	(75,336.54)	(75,336.54)	2,020.31	(1,360.696600)	4	(18.39)	(270.75)	100.00	0.00	0.00	0.00	1,749.56
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(26,937)	CNY	3.685735	(70,968.03)	(99,282.65)		4.330000	ACT/360					0.00	0.00	(302.41)
CNE1000055F3	(19,037)	7.322827	3.686546	(69,947.76)	(99,304.49)	21.84	(1,886.133500)	4	(28.77)	(324.25)	100.00	0.00	0.00	0.00	(302.41)
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	(28,700)	THB	0.244631	(7,891.21)	(7,020.90)		4.330000	ACT/360					858.07	0.00	2,043.94
TH0639010R13	(33,100)	34.337500	0.289585	(9,620.66)	(8,311.10)	1,290.20	(2,283.383600)	4	(3.85)	(104.33)	100.00	0.00	(45.92)	0.00	2,043.94
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
688256.SH	(306)	CNY	84.423685	(881,494.40)	(25,833.65)		4.330000	ACT/360					35,326.95	0.00	35,801.15
CNE1000041R8	(9,306)	7.322827	96.236170	(836,582.30)	(29,448.27)	3,614.62	(1,301.590300)	4	(218.08)	(3,140.41)	100.00	0.00	(3,221.78)	0.00	35,801.15
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	3.084874	(19,673.28)	(19,774.04)		4.330000	ACT/360					0.00	0.00	292.46
CNE100001XM0	(6,410)	7.322827	3.147746	(20,177.05)	(20,177.05)	403.01	(1,807.839300)	4	(7.45)	(110.55)	100.00	0.00	0.00	0.00	292.46

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.871278	(388.71)	(393.56)		4.330000	ACT/360					20.18	0.00	31.55
CNE100004BM0	(50)	7.322827	8.193768	(409.69)	(409.69)	16.12	(2,225.000000)	4	(0.19)	(4.75)	100.00	0.00	(2.04)	0.00	31.55
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.206043	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH6066010R13	0	34.337500	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	6.055152	(114,492.57)	(115,047.89)		4.330000	ACT/360					0.00	(4,334.60)	(6,783.87)
TW0002474004	(19,000)	32.782000	5.914634	(112,378.05)	(112,378.05)	(2,669.85)	(40.000000)	4	12.24	220.58	100.00	(4,334.60)	0.00	0.00	(6,776.07)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	0	THB	1.536221	0.00	0.00		0.000000	ACT/360					6,464.30	0.00	6,520.95
TH0481010R10	0	34.337500	0.000000	0.00	0.00	0.00	0.000000	1	0.00	56.65	100.00	0.00	56.65	0.00	6,520.95
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(79,000)	TWD	4.758709	(319,965.98)	(375,938.01)		4.330000	ACT/360					0.00	0.00	13,964.01
TW0009958009	(68,000)	32.782000	4.938448	(338,634.72)	(390,137.41)	14,199.40	(600.367600)	4	(12.63)	(235.39)	100.00	0.00	0.00	0.00	13,964.01
CHAILEASE HOLDING CO LTD CMN															
5871.TW	(58,000)	TWD	3.431761	(221,486.91)	(199,042.16)		4.330000	ACT/360					785.33	0.00	7,508.48
KYG202881093	(64,000)	32.782000	3.541666	(226,662.42)	(205,416.61)	6,374.45	(40.000000)	4	24.80	348.70	100.00	0.00	37.57	0.00	7,508.48
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(7,445)	CNY	2.236841	(33,017.85)	(16,653.28)		4.330000	ACT/360					690.06	0.00	49.55
CNE100001VQ5	(15,200)	7.322827	2.188719	(32,382.82)	(16,295.01)	(358.27)	(1,786.184200)	4	(12.49)	(282.23)	100.00	0.00	(318.63)	0.00	49.55
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	2.080410	(102,759.50)	(104,020.50)		4.330000	ACT/360					0.00	0.00	6,776.00
TW0002392008	(50,000)	32.782000	2.213415	(110,670.75)	(110,670.75)	6,650.25	(216.500000)	4	7.13	125.75	100.00	0.00	0.00	0.00	6,776.00
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(47,800)	CNY	1.847647	(88,638.81)	(88,317.54)		4.330000	ACT/360					0.00	0.00	322.44
CNE100000BN6	(37,000)	7.322827	1.862382	(69,157.45)	(89,021.87)	704.34	(1,921.486400)	4	(28.32)	(381.90)	100.00	0.00	0.00	0.00	322.44
CHENZHOUCITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(54,500)	CNY	0.480689	(25,961.89)	(26,197.53)		4.330000	ACT/360					(55.19)	0.00	(1,046.01)
CNE100001RP5	(54,500)	7.322827	0.464276	(25,303.02)	(25,303.02)	(894.52)	(1,577.477000)	4	(8.33)	(96.31)	100.00	0.00	(7.04)	0.00	(1,046.01)
CHIEFTEK PRECISION CO., LTD. CMN															
1597.TW	(8,000)	TWD	3.141968	(25,257.28)	(25,135.75)		4.330000	ACT/360					0.00	0.00	4,592.69
TW0001597003	(8,000)	32.782000	3.717220	(29,737.76)	(29,737.76)	4,602.01	(575.000000)	4	(0.46)	(9.32)	100.00	0.00	0.00	0.00	4,592.69
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
601918.SH	0	CNY	0.955915	0.00	0.00		0.000000	ACT/360					23.13	0.00	22.97
CNE1000008D7	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.16)	100.00	0.00	(0.16)	0.00	22.97

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600138.SH	0	CNY	1.403830	0.00	0.00		0.000000	ACT/360					9,150.07	0.00	8,873.92
CNE000000V14	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(276.15)	100.00	0.00	(276.15)	0.00	8,873.92
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600977.SH	(127,800)	CNY	1.556776	(211,617.94)	(198,955.96)		4.330000	ACT/360					4,117.33	0.00	6,921.76
CNE100002GX0	(144,500)	7.322827	1.585481	(229,102.00)	(202,624.47)	3,668.51	(1,356.747400)	4	(52.20)	(864.08)	100.00	0.00	(152.95)	0.00	6,921.76
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(352,300)	CNY	1.171679	(447,428.73)	(412,782.41)		4.330000	ACT/360					2,461.52	0.00	26,541.87
CNE000000271	(382,700)	7.322827	1.245442	(476,630.65)	(438,769.22)	25,986.80	(1,451.887900)	4	(123.12)	(1,906.45)	100.00	0.00	(170.97)	0.00	26,541.87
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(58,300)	CNY	1.047410	(59,908.38)	(61,063.99)		4.330000	ACT/360					0.00	0.00	441.91
CNE000000644	(58,300)	7.322827	1.060579	(61,831.78)	(61,831.78)	767.79	(1,760.806100)	4	(21.86)	(325.88)	100.00	0.00	0.00	0.00	441.91
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(666,100)	CNY	1.489862	(1,050,658.52)	(992,396.99)		4.330000	ACT/360					23.50	0.00	42,519.89
CNE000000YM1	(667,200)	7.322827	1.555437	(1,037,787.57)	(1,036,076.59)	43,679.60	(721.031900)	4	(85.61)	(1,183.21)	100.00	0.00	(2.09)	0.00	42,519.89
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(60,500)	CNY	3.360724	(231,748.92)	(203,323.81)		4.330000	ACT/360					(1,045.08)	0.00	(8,873.64)
CNE100002XN6	(70,100)	7.322827	3.252017	(227,239.43)	(196,747.01)	(6,576.81)	(1,868.402200)	4	(92.95)	(1,251.76)	100.00	0.00	(524.30)	0.00	(8,873.64)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601872.SH	(15,700)	CNY	0.928603	(14,851.04)	(14,579.07)		4.330000	ACT/360					0.00	0.00	(603.91)
CNE000001PQ8	(15,700)	7.322827	0.891376	(13,994.61)	(13,994.61)	(584.46)	(1,217.515900)	4	(3.34)	(19.45)	100.00	0.00	0.00	0.00	(603.91)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
001979.ZK	(31,500)	CNY	1.387442	(52,047.84)	(43,704.44)		4.330000	ACT/360					36.46	0.00	(139.70)
CNE100002FC6	(37,900)	7.322827	1.384697	(52,481.94)	(43,617.96)	(86.48)	(1,975.000000)	4	(22.24)	(89.68)	100.00	0.00	(18.88)	0.00	(139.70)
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.279561	0.00	0.00		0.000000	ACT/360					5,469.05	0.00	5,489.55
CNE1000022N7	0	7.322827	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	6.151996	(437,598.59)	(440,482.92)		4.330000	ACT/360					0.00	0.00	401.97
CNE000001BB0	(70,400)	7.322827	6.180275	(435,029.68)	(442,507.67)	2,024.75	(1,797.088000)	4	(166.12)	(1,622.78)	100.00	0.00	0.00	0.00	401.97
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	(30,500)	CNY	2.922369	(116,193.71)	(89,132.25)		4.330000	ACT/360					4,108.25	0.00	2,800.44
CNE000000T18	(39,000)	7.322827	2.897838	(113,015.68)	(88,384.06)	(748.19)	(1,350.000000)	4	(29.98)	(559.61)	100.00	0.00	(230.39)	0.00	2,800.44
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
601390.SH	(99)	CNY	0.809797	(79.50)	(80.17)		4.330000	ACT/360					0.00	0.00	6.28
CNE100000866	(99)	7.322827	0.872629	(86.39)	(86.39)	6.22	(275.000000)	4	0.00	0.06	100.00	0.00	0.00	0.00	6.28

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	1.056969	(40,285.12)	(41,327.48)		4.330000	ACT/360					0.00	0.00	2,623.86
CNE000000VF1	(39,100)	7.322827	1.128367	(44,119.14)	(44,119.14)	2,791.65	(1,455.498700)	4	(10.98)	(167.79)	100.00	0.00	0.00	0.00	2,623.86
CHINA STEEL CORPORATION CMN															
2002.TW	(712,000)	TWD	0.596364	(408,512.14)	(424,611.07)		4.330000	ACT/360					0.00	0.00	2,763.43
TW0002002003	(712,000)	32.782000	0.599085	(426,548.52)	(426,548.52)	1,937.45	(47.668500)	4	45.90	825.97	100.00	0.00	0.00	0.00	2,763.43
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
600088.SH	0	CNY	2.328336	0.00	0.00		0.000000	ACT/360					155.16	0.00	148.38
CNE000000QY2	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	0.391925	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.322827	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	3.291079	0.00	0.00		0.000000	ACT/360					94.66	0.00	91.32
CNE100001XD9	0	7.322827	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	(896)	CNY	4.270209	0.00	(3,826.11)		4.322569	ACT/360					(259.26)	0.00	(240.05)
CNE1000042K1	0	7.322827	4.291643	0.00	(3,845.31)	19.20	(1,750.000000)	0	0.00	0.00	100.00	0.00	(7.29)	0.00	(240.05)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.802583	0.00	0.00		0.000000	ACT/360					(162.37)	0.00	(161.94)
CNE100005QZ7	0	7.322827	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	3.396230	0.00	0.00		0.000000	ACT/360					87.77	0.00	76.39
CNE100000V20	0	7.322827	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	2.042927	(54,773.19)	(55,363.32)		4.330000	ACT/360					0.00	0.00	(1,594.71)
CNE1000069M0	(27,100)	7.322827	1.988410	(53,885.90)	(53,885.90)	(1,477.42)	(1,775.000000)	4	(20.52)	(117.29)	100.00	0.00	0.00	0.00	(1,594.71)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	(16,900)	CNY	0.990055	(16,561.19)	(16,731.93)		4.330000	ACT/360					0.00	0.00	(66.08)
CNE100006087	(16,900)	7.322827	0.991438	(16,755.30)	(16,755.30)	23.38	(1,750.000000)	4	(6.04)	(89.46)	100.00	0.00	0.00	0.00	(66.08)
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
603993.SH	0	CNY	0.962743	(75,035.69)	0.00		4.330000	ACT/360					246.34	0.00	193.15
CNE100001NR0	(79,900)	7.322827	0.000000	(75,544.55)	0.00	0.00	(750.000000)	4	(6.55)	(53.19)	100.00	0.00	(53.19)	0.00	193.15
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
600787.SH	(115,200)	CNY	0.831646	(95,172.94)	(95,805.63)		4.330000	ACT/360					0.00	0.00	(3,861.96)
CNE000000NS1	(115,200)	7.322827	0.799808	(92,137.94)	(92,137.94)	(3,667.69)	(1,682.682200)	4	(33.40)	(194.27)	100.00	0.00	0.00	0.00	(3,861.96)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(10,544)	CNY	4.789134	(49,711.34)	(50,496.63)		4.330000	ACT/360					0.00	0.00	1,318.36
CNE1000049X9	(10,544)	7.322827	4.932607	(52,009.41)	(52,009.41)	1,512.78	(1,395.466600)	4	(13.01)	(194.41)	100.00	0.00	0.00	0.00	1,318.36
COM7 PCL NVDR															
COM7_n.BK	(159,000)	THB	0.669822	(106,137.91)	(106,501.64)		4.330000	ACT/360				251.60	0.00	0.00	14,742.78
TH6678010R15	(159,000)	34.337500	0.766591	(121,887.98)	(121,887.98)	15,386.34	(2,127.342700)	4	(48.06)	(895.16)	100.00	0.00	(10.38)	0.00	14,742.78
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.190226	(141,677.57)	(142,364.71)		4.330000	ACT/360					0.00	0.00	13,370.01
TW0008089004	(65,000)	32.782000	2.399390	(155,960.35)	(155,960.35)	13,595.64	(744.615300)	4	(10.55)	(225.63)	100.00	0.00	0.00	0.00	13,370.01
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	36.259223	0.00	0.00		0.000000	ACT/360					31,791.34	0.00	32,157.60
CNE100003662	0	7.322827	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	0.331839	(29,855.34)	(29,832.33)		4.330000	ACT/360					0.00	0.00	(177.21)
CNE1000008F2	(89,900)	7.322827	0.329769	(29,646.22)	(29,646.22)	(186.12)	(250.000000)	4	1.49	8.91	100.00	0.00	0.00	0.00	(177.21)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.768443	(21.48)	(21.22)		4.330000	ACT/360					0.00	0.00	(2.28)
CNE000001BD6	(12)	7.322827	1.584115	(19.01)	(19.01)	(2.21)	(1,225.000000)	4	(0.01)	(0.07)	100.00	0.00	0.00	0.00	(2.28)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(269,240)	CNY	1.666023	(500,631.86)	(448,560.13)		4.330000	ACT/360				54,096.85	0.00	0.00	68,425.86
CNE000000QR6	(303,740)	7.322827	1.730598	(563,190.73)	(465,946.09)	17,385.96	(1,986.509800)	4	(208.51)	(3,056.95)	100.00	0.00	(2,156.31)	0.00	68,425.86
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(558,000)	TWD	1.180526	(662,329.82)	(658,733.45)		4.330000	ACT/360				47.42	0.00	0.00	7,811.84
TW0002891009	(558,000)	32.782000	1.192073	(665,176.73)	(665,176.73)	6,443.28	(40,000000)	4	72.65	1,321.14	100.00	0.00	13.02	0.00	7,811.84
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	0.942590	(199,394.44)	(202,656.95)		4.330000	ACT/360				0.00	0.00	0.00	17,327.96
TW0003062006	(215,000)	32.782000	1.024337	(220,232.43)	(220,232.43)	17,575.49	(720.813900)	4	(13.43)	(247.53)	100.00	0.00	0.00	0.00	17,327.96
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(77)	CNY	0.865786	(140,460.60)	(66.67)		4.330000	ACT/360				8,460.82	0.00	0.00	8,027.96
CNE000001NG4	(162,777)	7.322827	0.892575	(148,943.96)	(68.73)	2.06	(1,268.020200)	4	(31.56)	(434.92)	100.00	0.00	(434.80)	0.00	8,027.96
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(94,800)	CNY	1.874959	(177,670.18)	(177,746.12)		4.330000	ACT/360				0.00	0.00	0.00	16,167.25
CNE100002RG2	(94,800)	7.322827	2.056618	(194,967.39)	(194,967.39)	17,221.27	(1,828.164500)	4	(66.77)	(1,054.02)	100.00	0.00	0.00	0.00	16,167.25
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	(8,800)	CNY	1.148464	(7,079.88)	(10,106.48)		4.330000	ACT/360				0.00	0.00	0.00	(269.30)
CNE000000X87	(6,200)	7.322827	1.119684	(6,857.99)	(9,853.22)	(253.26)	(1,625.403200)	4	(2.37)	(16.04)	100.00	0.00	0.00	0.00	(269.30)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.091736	0.00	0.00		0.000000	ACT/360					40,951.68	0.00	41,098.48
TH0528010R18	0	34.337500	0.000000	0.00	0.00	0.00	0.000000	1	0.00	146.80	100.00	0.00	146.80	0.00	41,098.48
DELTA ELECTRONICS, INC. CMN															
2308.TW	0	TWD	13.025441	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	32.782000	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	4.983049	(14,619.66)	(15,447.45)		4.330000	ACT/360					(6,446.93)	0.00	(7,288.71)
CNE100005Z96	(3,100)	7.322827	4.759089	(14,753.18)	(14,753.18)	(694.27)	(1,500.000000)	4	(4.32)	(147.50)	100.00	0.00	(92.19)	0.00	(7,288.71)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(7,035)	CNY	5.772361	(32,568.88)	(40,608.56)		4.330000	ACT/360					0.00	0.00	(1,302.05)
CNE1000055W8	(5,835)	7.322827	5.614472	(32,781.37)	(39,497.81)	(1,110.75)	(1,985.497000)	4	(14.02)	(191.30)	100.00	0.00	0.00	0.00	(1,302.05)
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002407.ZK	(62,600)	CNY	1.604572	(98,322.38)	(100,446.19)		4.330000	ACT/360					0.00	0.00	(4,436.02)
CNE100000P85	(62,600)	7.322827	1.537249	(96,231.77)	(96,231.77)	(4,214.42)	(1,825.000000)	4	(38.27)	(221.60)	100.00	0.00	0.00	0.00	(4,436.02)
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.514057	0.00	0.00		0.000000	ACT/360					153.09	0.00	151.30
CNE100002JR6	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	7.127029	0.00	0.00		0.000000	ACT/360					510.27	0.00	506.53
CNE100005XN9	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	2.809025	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.45
CNE1000032X5	0	7.322827	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	0.553065	(88,907.40)	(90,094.31)		4.330000	ACT/360					0.00	0.00	1,000.35
CNE100001D88	(162,900)	7.322827	0.561073	(91,398.83)	(91,398.83)	1,304.52	(1,566.942900)	4	(27.70)	(304.17)	100.00	0.00	0.00	0.00	1,000.35
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(35)	CNY	3.435832	(28,431.95)	(120.25)		4.330000	ACT/360					1,409.99	0.00	1,269.27
CNE1000055X6	(8,141)	7.322827	3.443789	(27,364.71)	(120.53)	0.28	(1,754.323700)	4	(10.56)	(141.00)	100.00	0.00	(141.50)	0.00	1,269.27
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(6,600)	CNY	4.836930	(20,972.06)	(31,923.74)		4.330000	ACT/360					0.00	0.00	(2,223.25)
CNE1000032W7	(4,400)	7.322827	4.503914	(19,328.68)	(29,725.83)	(2,197.91)	(1,272.727200)	4	(5.09)	(25.34)	100.00	0.00	0.00	0.00	(2,223.25)
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	8.388750	(58,862.82)	(58,721.25)		4.330000	ACT/360					0.00	0.00	(812.33)
TW0008069006	(7,000)	32.782000	8.265252	(57,856.76)	(57,856.76)	(864.49)	(242.857100)	4	2.99	52.16	100.00	0.00	0.00	0.00	(812.33)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(18,800)	CNY	2.459433	(6,986.24)	(46,237.34)		4.330000	ACT/360					0.00	0.00	(680.51)
CNE1000033F0	(3,000)	7.322827	2.424985	(7,301.32)	(45,589.72)	(647.62)	(1,750.000000)	4	(2.52)	(32.89)	100.00	0.00	0.00	0.00	(680.51)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	0	CNY	33.701468	(1,372,689.54)	0.00		4.330000	ACT/360					108,363.48	0.00	109,666.75
CNE100005576	(42,730)	7.322827	0.000000	(1,487,892.28)	0.00	0.00	(180.119300)	4	110.28	1,303.28	100.00	0.00	1,303.28	0.00	109,666.75
EDIMAX TECHNOLOGY CO., LTD. CMN															
3047.TW	0	TWD	0.887682	0.00	0.00		0.000000	ACT/360					(72.72)	0.00	(84.62)
TW0003047007	0	32.782000	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	(54,000)	TWD	4.682448	(226,586.93)	(252,852.17)		4.330000	ACT/360					0.00	0.00	31,062.46
TW0006462005	(48,000)	32.782000	5.264000	(256,407.05)	(284,255.99)	31,403.82	(786.458300)	4	(18.66)	(341.36)	100.00	0.00	0.00	0.00	31,062.46
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n_BK	(75,000)	THB	0.084456	(7,579.23)	(6,334.18)		4.330000	ACT/360					2,358.38	0.00	4,382.23
TH3545010R19	(83,000)	34.337500	0.114901	(9,544.13)	(8,617.56)	2,283.38	(5,500.000000)	4	(10.43)	(259.53)	100.00	0.00	(120.69)	0.00	4,382.23
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	(7,800)	CNY	17.431794	0.00	(135,967.99)		4.322569	ACT/360					14,457.24	0.00	4,615.91
CNE100002615	0	7.322827	16.174887	0.00	(126,164.12)	(9,803.87)	(775.000000)	0	0.00	(37.46)	100.00	0.00	(37.46)	0.00	4,615.91
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	(42,234)	CNY	6.265340	(876,749.75)	(264,610.38)		4.330000	ACT/360					73,402.96	0.00	73,295.26
CNE100000GS4	(149,634)	7.322827	6.372397	(954,654.42)	(269,131.81)	4,521.43	(1,421.215400)	4	(231.30)	(4,629.14)	100.00	0.00	(3,602.99)	0.00	73,295.26
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(124,942)	CNY	0.309990	(38,261.61)	(38,730.72)		4.330000	ACT/360					0.00	0.00	(668.32)
CNE1000051N6	(124,942)	7.322827	0.305028	(38,110.75)	(38,110.75)	(619.97)	(1,075.599800)	4	(6.85)	(48.35)	100.00	0.00	0.00	0.00	(668.32)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(2,200)	CNY	13.137004	(28,694.35)	(28,901.41)		4.330000	ACT/360					0.00	0.00	128.49
CNE1000041J5	(2,200)	7.322827	13.206049	(29,053.31)	(29,053.31)	151.90	(768.181800)	4	(2.63)	(23.41)	100.00	0.00	0.00	0.00	128.49
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	17.570618	(90,768.35)	(87,853.09)		4.330000	ACT/360					0.00	0.00	10,917.01
TW0006442007	(5,000)	32.782000	19.817073	(99,085.37)	(99,085.37)	11,232.27	(1,170.000000)	4	(17.58)	(315.27)	100.00	0.00	0.00	0.00	10,917.01
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	0	CNY	1.579991	0.00	0.00		0.000000	ACT/360					1,349.57	0.00	1,249.90
CNE1000041T4	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(99.67)	100.00	0.00	(99.67)	0.00	1,249.90
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	9.898725	(29,643.91)	(29,696.17)		4.330000	ACT/360					0.00	0.00	(7,089.23)
TW0003363008	(3,000)	32.782000	7.555504	(22,666.51)	(22,666.51)	(7,029.66)	(875.000000)	4	(4.48)	(59.57)	100.00	0.00	0.00	0.00	(7,089.23)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
FIT HOLDING CO., LTD. CMN															
3712.TW	(5,000)	TWD	1.772314	(8,773.26)	(8,861.57)		4.330000	ACT/360					0.00	0.00	18.81
TW0003712006	(5,000)	32.782000	1.776255	(8,881.28)	(8,881.28)	19.71	(525.000000)	4	(0.21)	(0.89)	100.00	0.00	0.00	0.00	18.81
FITTECH CO., LTD. CMN															
6706.TW	(33,000)	TWD	3.218230	(109,696.13)	(106,201.57)		4.330000	ACT/360					0.00	0.00	21,146.47
TW0006706005	(33,000)	32.782000	3.866937	(127,608.93)	(127,608.93)	21,407.35	(1,025.757500)	4	(15.91)	(260.89)	100.00	0.00	0.00	0.00	21,146.47
FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601865.SH	(44,800)	CNY	2.768057	0.00	(124,008.95)		4.330000	ACT/360					0.00	0.00	1,350.76
CNE100003HV0	0	7.322827	2.798208	0.00	(125,359.71)	1,350.76	(1,075.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,350.76
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	(122,200)	CNY	1.577260	(191,433.88)	(192,741.15)		4.330000	ACT/360					142.24	0.00	10,999.26
CNE100003332	(122,200)	7.322827	1.670275	(204,107.64)	(204,107.64)	11,366.49	(1,322.258500)	4	(45.76)	(509.47)	100.00	0.00	(1.21)	0.00	10,999.26
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	(13,000)	TWD	0.863279	0.00	(11,222.62)		4.330000	ACT/360					0.00	0.00	(32.87)
TW0001326007	0	32.782000	0.860750	0.00	(11,189.75)	(32.87)	(40.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(32.87)
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(738,000)	TWD	1.125618	(344,962.33)	(830,705.88)		4.330000	ACT/360					0.00	0.00	(31,802.08)
TW0001301000	(321,000)	32.782000	1.082171	(344,779.00)	(798,641.95)	(32,063.93)	(40.000000)	4	37.64	261.84	100.00	0.00	0.00	0.00	(31,802.08)
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	21.414191	(41,285.94)	(42,828.38)		4.330000	ACT/360					0.00	0.00	6,361.01
TW0006805005	(2,000)	32.782000	24.695122	(49,390.24)	(49,390.24)	6,561.86	(1,375.000000)	4	(9.83)	(200.85)	100.00	0.00	0.00	0.00	6,361.01
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	(2,500)	CNY	1.625056	0.00	(4,062.64)		4.322569	ACT/360					(1,188.40)	0.00	(1,406.11)
CNE100000B65	0	7.322827	1.631786	0.00	(4,079.47)	16.83	(1,850.000000)	0	0.00	(234.53)	100.00	0.00	(245.13)	0.00	(1,406.11)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	(700)	CNY	3.367552	(9,279.46)	(2,357.29)		4.330000	ACT/360					(59.85)	0.00	(69.29)
CNE100003563	(2,900)	7.322827	0.000000	(9,045.04)	(2,359.32)	2.04	(1,126.724100)	4	(1.82)	(11.48)	100.00	0.00	(11.48)	0.00	(69.29)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	5.874781	(152,818.72)	(155,681.69)		4.330000	ACT/360					0.00	0.00	3,748.57
CNE100003ZH1	(26,500)	7.322827	6.022369	(159,592.78)	(159,592.78)	3,911.09	(706.981100)	4	(10.82)	(162.51)	100.00	0.00	0.00	0.00	3,748.57
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(315,600)	CNY	4.845124	(1,307,512.26)	(1,529,121.03)		4.330000	ACT/360					0.00	0.00	(48,825.31)
CNE100000SF6	(275,500)	7.322827	4.700774	(1,289,570.94)	(1,483,564.38)	(45,556.65)	(1,384.382900)	4	(347.70)	(3,268.66)	100.00	0.00	0.00	0.00	(48,825.31)
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(167,680)	CNY	0.341398	(57,511.39)	(57,245.65)		4.330000	ACT/360					(770.65)	0.00	1,758.55
CNE1000009R5	(167,680)	7.322827	0.359083	(60,210.98)	(60,210.98)	2,965.33	(1,907.573900)	4	(23.23)	(436.13)	100.00	0.00	(119.63)	0.00	1,758.55

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Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	(100,843)	CNY	0.353689	(35,685.41)	(35,667.02)		4.330000	ACT/360					179.94	0.00	2,111.25
CNE000000D40	(100,843)	7.322827	0.375545	(37,871.08)	(37,871.08)	2,204.07	(2,134.228200)	4	(16.60)	(272.76)	100.00	0.00	(18.50)	0.00	2,111.25
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(504,900)	CNY	0.891732	(441,863.74)	(450,235.57)		4.330000	ACT/360					0.00	0.00	(1,710.00)
CNE100000KT4	(504,900)	7.322827	0.888905	(448,808.15)	(448,808.15)	(1,427.43)	(606.674500)	4	(20.48)	(282.58)	100.00	0.00	0.00	0.00	(1,710.00)
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.777438	(188,206.22)	(197,386.09)		4.330000	ACT/360					0.00	0.00	4,890.26
CNE100005584	(29,124)	7.322827	6.968741	(202,957.61)	(202,957.61)	5,571.52	(1,329.999300)	4	(45.12)	(681.26)	100.00	0.00	0.00	0.00	4,890.26
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(10,000)	TWD	4.499420	(44,625.24)	(44,994.20)		4.330000	ACT/360					0.00	0.00	(1,748.83)
TW0009921007	(10,000)	32.782000	4.320846	(43,208.46)	(43,208.46)	(1,785.75)	(255.000000)	4	2.04	36.92	100.00	0.00	0.00	0.00	(1,748.83)
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	7.824416	(334,598.22)	(344,274.30)		4.330000	ACT/360					0.00	0.00	20,575.03
TW0002376001	(44,000)	32.782000	8.307927	(365,548.79)	(365,548.79)	21,274.49	(829.545400)	4	(33.13)	(699.46)	100.00	0.00	0.00	0.00	20,575.03
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	(39,400)	CNY	18.162386	(712,463.62)	(715,598.00)		4.330000	ACT/360					16,465.16	0.00	(59,620.24)
CNE1000030S9	(39,400)	7.322827	16.265398	(640,856.69)	(640,856.69)	(74,741.31)	(1,183.121800)	4	(157.07)	(1,344.09)	100.00	0.00	(383.80)	0.00	(59,620.24)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(23,500)	CNY	7.680095	(177,706.11)	(180,482.22)		4.330000	ACT/360					0.00	0.00	13,788.93
CNE100003JZ7	(23,500)	7.322827	8.313117	(195,358.25)	(195,358.25)	14,876.03	(1,949.574400)	4	(72.74)	(1,087.10)	100.00	0.00	0.00	0.00	13,788.93
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	10.676591	(10,533.98)	(10,676.59)		4.330000	ACT/360					0.00	0.00	801.94
TW0006488000	(1,000)	32.782000	11.631098	(11,631.10)	(11,631.10)	954.51	(450.000000)	4	0.08	0.07	100.00	(152.63)	0.00	0.00	802.73
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002074.ZK	(47,800)	CNY	2.919638	(132,905.54)	(139,558.68)		4.330000	ACT/360					0.00	0.00	(1,639.67)
CNE000001NY7	(46,700)	7.322827	2.893147	(135,156.27)	(138,292.43)	(1,266.25)	(1,161.830800)	4	(26.64)	(373.42)	100.00	0.00	0.00	0.00	(1,639.67)
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(47,700)	CNY	3.060294	(144,645.77)	(145,976.01)		4.330000	ACT/360					0.00	0.00	6,529.02
CNE000001675	(47,700)	7.322827	3.202162	(152,743.13)	(152,743.13)	6,767.12	(887.683400)	4	(17.29)	(238.10)	100.00	0.00	0.00	0.00	6,529.02
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(335,000)	CNY	6.156093	(1,536,270.68)	(2,062,291.11)		4.330000	ACT/360					0.00	0.00	34,432.19
CNE0000001D4	(244,900)	7.322827	6.252673	(1,524,686.73)	(2,094,645.54)	32,354.44	(90.067300)	4	144.95	2,077.75	100.00	0.00	0.00	0.00	34,432.19
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	0	CNY	1.260442	0.00	0.00		0.000000	ACT/360					(73.12)	0.00	(172.07)
CNE100000P10	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(98.95)	100.00	0.00	(98.95)	0.00	(172.07)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(80,300)	CNY	1.775271	(136,068.35)	(142,554.24)		4.330000	ACT/360					0.00	0.00	15,684.33
CNE1000035X8	(80,300)	7.322827	1.980144	(159,005.56)	(159,005.56)	16,451.32	(1,835.367300)	4	(50.25)	(766.99)	100.00	0.00	0.00	0.00	15,684.33
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.565355	(5.63)	(5.65)		4.330000	ACT/360					0.00	0.00	0.46
CNE000000P12	(10)	7.322827	0.611796	(6.12)	(6.12)	0.46	(725.000000)	4	(0.00)	(0.01)	100.00	0.00	0.00	0.00	0.46
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	0	CNY	0.961377	(818.26)	0.00		4.330000	ACT/360					(99.68)	0.00	(101.31)
CNE000001KR7	(900)	7.322827	0.000000	(694.34)	0.00	0.00	(1,875.000000)	4	(0.34)	(1.62)	100.00	0.00	(1.62)	0.00	(101.31)
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
600433.SH	(228,000)	CNY	0.432893	(92,944.92)	(98,699.59)		4.330000	ACT/360					0.00	0.00	(3,240.46)
CNE000001F47	(223,900)	7.322827	0.420234	(94,092.28)	(95,813.35)	(2,886.24)	(1,747.845000)	4	(33.81)	(354.21)	100.00	0.00	0.00	0.00	(3,240.46)
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	1.962357	(52,369.68)	(54,049.20)		4.330000	ACT/360					0.00	0.00	1,108.37
CNE100003MD8	(27,543)	7.322827	2.011553	(55,404.20)	(55,404.20)	1,355.00	(1,610.270300)	4	(16.76)	(246.64)	100.00	0.00	0.00	0.00	1,108.37
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603322.SH	0	CNY	5.224758	0.00	0.00		0.000000	ACT/360					109.08	0.00	107.37
CNE100003J49	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.71)	100.00	0.00	(1.71)	0.00	107.37
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	4.263381	(19,330.77)	0.00		4.330000	ACT/360					(1,686.68)	0.00	(1,735.45)
CNE100002PX1	(4,300)	7.322827	0.000000	(18,311.17)	0.00	0.00	(1,750.000000)	4	(7.19)	(48.77)	100.00	0.00	(48.77)	0.00	(1,735.45)
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600310.SH	(24,500)	CNY	0.569452	(14,138.53)	(13,951.58)		4.330000	ACT/360					0.00	0.00	1,220.40
CNE000001741	(24,500)	7.322827	0.622721	(15,256.66)	(15,256.66)	1,305.08	(1,870.000000)	4	(5.51)	(84.69)	100.00	0.00	0.00	0.00	1,220.40
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601238.SH	(11,700)	CNY	1.173044	(13,631.13)	(13,724.62)		4.330000	ACT/360					0.00	0.00	1,109.83
CNE100001NQ2	(11,700)	7.322827	1.275486	(14,923.19)	(14,923.19)	1,198.57	(2,025.000000)	4	(5.87)	(88.74)	100.00	0.00	0.00	0.00	1,109.83
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	(19,200)	CNY	3.677542	(70,817.86)	(70,608.80)		4.330000	ACT/360					0.00	0.00	3,735.00
CNE000001733	(19,200)	7.322827	3.881082	(74,516.77)	(74,516.77)	3,907.97	(1,035.156200)	4	(11.40)	(172.97)	100.00	0.00	0.00	0.00	3,735.00
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(933,000)	CNY	0.834377	(772,071.49)	(778,473.99)		4.330000	ACT/360					3,091.84	0.00	(545.88)
CNE000000SB6	(933,000)	7.322827	0.830190	(774,567.47)	(774,567.47)	(3,906.52)	(266.605000)	4	35.99	268.80	100.00	0.00	(6.84)	0.00	(545.88)
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND															
000531.ZK	0	CNY	0.863055	0.00	0.00		0.000000	ACT/360					(1.62)	0.00	(1.62)
CNE000000DS2	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(1.32)	0.00	(1.62)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	(54,467)	CNY	3.528692	(190,667.51)	(192,197.27)		4.330000	ACT/360					0.00	0.00	5,887.44
CNE100002VW1	(54,467)	7.322827	3.650731	(198,844.35)	(198,844.35)	6,647.08	(1,626.821700)	4	(62.25)	(759.64)	100.00	0.00	0.00	0.00	5,887.44
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(116,300)	CNY	1.263173	(143,810.43)	(146,907.07)		4.330000	ACT/360					0.00	0.00	7,533.09
CNE100000SM2	(115,100)	7.322827	1.331844	(153,373.03)	(154,893.48)	7,986.40	(1,362.684600)	4	(35.99)	(453.32)	100.00	0.00	0.00	0.00	7,533.09
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(428,000)	CNY	0.674603	(398,624.84)	(288,730.04)		4.330000	ACT/360					10,581.38	0.00	12,359.99
CNE0000017V2	(596,500)	7.322827	0.686424	(412,379.55)	(293,789.43)	5,059.39	(2,246.215400)	4	(199.12)	(3,280.77)	100.00	0.00	(1,678.43)	0.00	12,359.99
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	(11,400)	CNY	1.752056	(20,470.51)	(19,973.44)		4.330000	ACT/360					2,186.66	0.00	2,257.57
CNE1000040B4	(12,100)	7.322827	1.775301	(21,481.14)	(20,238.43)	265.00	(1,241.115700)	4	(4.47)	(194.09)	100.00	0.00	(118.55)	0.00	2,257.57
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n.BK	(386,100)	THB	1.725519	(417,319.69)	(666,222.79)		4.330000	ACT/360					82.45	0.00	(9,039.00)
TH8319010R14	(238,700)	34.337500	1.702514	(400,691.71)	(657,340.60)	(8,882.19)	(825.000000)	4	(47.44)	(239.27)	100.00	0.00	(2.69)	0.00	(9,039.00)
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(57,300)	CNY	2.964702	(131,967.39)	(169,877.44)		4.330000	ACT/360					0.00	0.00	(4,061.88)
CNE1000027V9	(44,600)	7.322827	2.898597	(128,132.43)	(166,089.60)	(3,787.84)	(1,364.349700)	4	(34.60)	(274.04)	100.00	0.00	0.00	0.00	(4,061.88)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.845302	(6,819.10)	0.00		4.330000	ACT/360					(266.40)	0.00	(265.69)
CNE000000V48	(8,200)	7.322827	0.000000	(6,690.81)	0.00	0.00	(350.000000)	4	0.14	0.71	100.00	0.00	0.71	0.00	(265.69)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603069.SH	0	CNY	2.526347	(11,996.24)	0.00		4.330000	ACT/360					(139.63)	0.00	(167.73)
CNE1000029C5	(5,200)	7.322827	0.000000	(11,836.91)	0.00	0.00	(1,850.000000)	4	(4.74)	(28.10)	100.00	0.00	(28.10)	0.00	(167.73)
HAINAN HNA INFRASTRUCTURE INVESTMENT GROUP CO LTD. CMN CLASS A SERIES NORTHBOUND															
600515.SH	(37,800)	CNY	0.514829	0.00	(19,460.52)		4.322569	ACT/360					0.00	0.00	96.25
CNE000001C32	0	7.322827	0.517375	0.00	(19,556.77)	96.25	(1,125.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	96.25
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,061)	CNY	5.739587	(27,428.99)	(29,048.05)		4.330000	ACT/360					2,593.88	0.00	1,981.74
CNE1000053V5	(5,061)	7.322827	5.656384	(28,626.96)	(28,626.96)	(421.09)	(1,725.000000)	4	(9.70)	(191.04)	100.00	0.00	(41.29)	0.00	1,981.74
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(76,300)	THB	0.666909	(50,712.34)	(50,885.18)		4.330000	ACT/360					422.75	0.00	4,110.21
TH0324010R12	(76,300)	34.337500	0.719757	(54,917.49)	(54,917.49)	4,032.31	(2,125.000000)	4	(23.33)	(344.85)	100.00	0.00	(30.76)	0.00	4,110.21
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(56,695)	CNY	2.169927	(119,064.66)	(123,024.02)		4.330000	ACT/360					10,668.80	0.00	34,974.05
CNE000000T67	(56,695)	7.322827	2.608328	(147,879.16)	(147,879.16)	24,855.14	(1,342.239100)	4	(26.61)	(549.89)	100.00	0.00	(104.72)	0.00	34,974.05

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	0	CNY	8.181267	(7,590.54)	0.00		4.330000	ACT/360					502.57	0.00	472.25
CNE100005ZF0	(1,000)	7.322827	0.000000	(8,151.37)	0.00	0.00	(1,400.000000)	4	(1.97)	(30.32)	100.00	0.00	(30.32)	0.00	472.25
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
300792.ZK	0	CNY	4.204661	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	0	7.322827	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	(63,400)	CNY	3.472703	(212,047.67)	(220,169.36)		4.330000	ACT/360					0.00	0.00	4,048.81
CNE000001DN1	(61,800)	7.322827	3.550834	(219,596.04)	(225,122.87)	4,953.51	(1,491.504800)	4	(61.44)	(904.70)	100.00	0.00	0.00	0.00	4,048.81
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	(63,500)	CNY	1.697432	(105,180.83)	(107,786.93)		4.330000	ACT/360					34.93	0.00	(5,988.32)
CNE000001CZ7	(63,500)	7.322827	1.606601	(102,019.19)	(102,019.19)	(5,767.74)	(1,761.496000)	4	(39.19)	(255.51)	100.00	0.00	(9.85)	0.00	(5,988.32)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(20,900)	CNY	1.071990	(22,642.87)	(22,404.60)		4.330000	ACT/360					0.00	0.00	1,769.55
CNE100001DV3	(20,900)	7.322827	1.160934	(24,263.52)	(24,263.52)	1,858.92	(1,600.000000)	4	(7.15)	(89.37)	100.00	0.00	0.00	0.00	1,769.55
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	5.811116	(17,576.88)	(17,433.35)		4.330000	ACT/360					0.00	0.00	1,694.90
TW0006873003	(3,000)	32.782000	6.387195	(19,161.58)	(19,161.58)	1,728.24	(800.000000)	4	(1.60)	(33.34)	100.00	0.00	0.00	0.00	1,694.90
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002208.ZK	(14,900)	CNY	0.940894	(13,778.12)	(14,019.31)		4.330000	ACT/360					0.00	0.00	(175.81)
CNE100000940	(14,800)	7.322827	0.930318	(13,768.72)	(13,861.74)	(157.57)	(1,625.000000)	4	(4.56)	(18.24)	100.00	0.00	0.00	0.00	(175.81)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(127,600)	CNY	2.022443	(257,898.87)	(258,063.74)		4.330000	ACT/360					0.00	0.00	8,809.12
CNE0000018V0	(127,600)	7.322827	2.096221	(267,477.80)	(267,477.80)	9,414.06	(1,000.137100)	4	(39.48)	(604.94)	100.00	0.00	0.00	0.00	8,809.12
HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	0	CNY	1.331453	0.00	0.00		0.000000	ACT/360					1,025.44	0.00	999.24
CNE100002276	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(26.20)	100.00	0.00	(26.20)	0.00	999.24
HIYES INTERNATIONAL CO LTD ORD CMN															
2348.TW	0	TWD	5.124764	0.00	0.00		0.000000	ACT/360					1,987.73	0.00	1,956.09
TW0002348000	0	32.782000	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	1.125249	(46,541.59)	0.00		4.330000	ACT/360					328.51	0.00	88.04
CNE0000016H3	(45,900)	7.322827	0.000000	(47,767.48)	0.00	0.00	(1,825.000000)	4	(17.85)	(240.47)	100.00	0.00	(240.47)	0.00	88.04
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603260.SH	(140,700)	CNY	7.232180	(1,003,454.39)	(1,017,567.74)		4.330000	ACT/360					0.00	0.00	43,249.15
CNE100002V10	(140,700)	7.322827	7.578264	(1,066,261.72)	(1,066,261.72)	48,693.99	(1,767.181900)	4	(364.33)	(5,444.84)	100.00	0.00	0.00	0.00	43,249.15

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(39,000)	TWD	1.487097	(57,480.03)	(57,996.77)		4.330000	ACT/360					0.00	0.00	3,253.78
TW0004303003	(39,000)	32.782000	1.574847	(61,419.03)	(61,419.03)	3,422.26	(1,041.666600)	4	(9.24)	(168.48)	100.00	0.00	0.00	0.00	3,253.78
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN															
2880.TW	(100,000)	TWD	0.831249	(83,482.60)	(83,124.89)		4.330000	ACT/360					0.00	0.00	(445.38)
TW0002880002	(100,000)	32.782000	0.826434	(82,643.43)	(82,643.43)	(481.46)	(40.000000)	4	9.01	36.08	100.00	0.00	0.00	0.00	(445.38)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	0	CNY	1.002345	0.00	0.00		0.000000	ACT/360					(2,139.79)	0.00	(2,159.09)
CNE100001W10	0	7.322827	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)
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000988.ZK	0	CNY	5.474662	0.00	0.00		0.000000	ACT/360					2,538.97	0.00	2,527.51
CNE000001303	0	7.322827	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	(200)	CNY	1.870862	(11,558.53)	(374.17)		4.330000	ACT/360					3,221.57	0.00	3,126.46
CNE100002MT6	(6,300)	7.322827	0.000000	(11,020.92)	(373.50)	(0.67)	(1,827.777700)	4	(4.54)	(94.45)	100.00	0.00	(122.17)	0.00	3,126.46
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(80,656)	CNY	1.511711	(28,361.32)	(121,928.59)		4.330000	ACT/360					6,187.90	0.00	4,907.44
CNE000000PV0	(18,756)	7.322827	1.502449	(27,714.07)	(121,181.54)	(747.05)	(1,750.000000)	4	(10.45)	(533.40)	100.00	0.00	(492.54)	0.00	4,907.44
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300997.ZK	(10,800)	CNY	2.037465	0.00	(22,004.62)		4.330000	ACT/360					(45.53)	0.00	(105.72)
CNE100004L77	0	7.322827	2.031891	0.00	(21,944.42)	(60.20)	(1,725.000000)	0	0.00	0.00	100.00	0.00	(17.55)	0.00	(105.72)
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301267.ZK	0	CNY	2.451239	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE1000005WL5	0	7.322827	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	0.346861	(0.35)	(0.35)		4.330000	ACT/360					287.12	0.00	244.79
CNE100000GD6	(1)	7.322827	0.342613	(0.34)	(0.34)	(0.00)	(2,000.000000)	4	(0.00)	(42.33)	100.00	0.00	(42.32)	0.00	244.79
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	0	CNY	0.566721	(61,496.93)	0.00		4.330000	ACT/360					3,069.40	0.00	2,755.20
CNE000001006	(114,100)	7.322827	0.000000	(65,131.47)	0.00	0.00	(1,583.786100)	4	(19.22)	(314.20)	100.00	0.00	(327.21)	0.00	2,755.20
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	(13,000)	CNY	1.239958	(15,499.58)	(16,119.46)		4.330000	ACT/360					60.24	0.00	(14.48)
CNE100004K29	(13,000)	7.322827	1.239980	(16,119.74)	(16,119.74)	0.28	(1,600.000000)	4	(4.95)	(75.00)	100.00	0.00	(0.69)	0.00	(14.48)
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	(17,700)	CNY	2.138519	(33,485.76)	(37,851.78)		4.330000	ACT/360					4.57	0.00	(2,457.29)
CNE100000JJ7	(17,700)	7.322827	2.002343	(35,441.47)	(35,441.47)	(2,410.31)	(850.000000)	4	(3.64)	(51.56)	100.00	0.00	(0.21)	0.00	(2,457.29)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.576488	(286.36)	(286.12)		4.330000	ACT/360					0.00	0.00	18.43
CNE000001GD5	(80)	7.322827	3.822361	(305.79)	(305.79)	19.67	(1,525.000000)	4	(0.08)	(1.24)	100.00	0.00	0.00	0.00	18.43
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	2.400708	(67,103.51)	(68,828.29)		4.330000	ACT/360					0.00	0.00	(3,733.69)
TW0002543006	(28,670)	32.782000	2.276251	(65,260.10)	(65,260.10)	(3,568.19)	(974.991200)	4	(10.32)	(165.50)	100.00	0.00	0.00	0.00	(3,733.69)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	(95)	CNY	18.285289	(210,262.82)	(1,737.10)		4.330000	ACT/360					34,318.98	0.00	34,265.34
CNE100005PT2	(10,495)	7.322827	20.205276	(212,814.58)	(1,919.50)	182.40	(703.203900)	4	(15.47)	(236.03)	100.00	0.00	(235.22)	0.00	34,265.34
I-CHIUN PRECISION IND CO LTD ORD CMN															
2486.TW	(6,000)	TWD	3.172473	(18,942.96)	(19,034.84)		4.330000	ACT/360					0.00	0.00	1,052.16
TW0002486008	(6,000)	32.782000	3.354054	(20,124.33)	(20,124.33)	1,089.49	(925.000000)	4	(2.45)	(37.33)	100.00	0.00	0.00	0.00	1,052.16
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(299,500)	CNY	6.528900	(720,701.57)	(1,955,405.47)		4.330000	ACT/360					54,081.46	0.00	3,981.08
CNE100000B81	(113,900)	7.322827	6.370199	(720,829.74)	(1,907,874.56)	(47,530.91)	(1,592.186100)	4	(232.05)	(2,569.48)	100.00	0.00	(1,121.50)	0.00	3,981.08
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.897195	0.00	0.00		0.000000	ACT/360					15,778.81	(7,544.90)	8,300.12
CNE000001P37	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	66.21	100.00	(7,544.90)	66.21	0.00	8,316.41
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(810,100)	CNY	2.714799	(2,190,119.22)	(2,199,258.44)		4.330000	ACT/360					(1,752.07)	0.00	(71,958.56)
CNE000001QZ7	(812,700)	7.322827	2.625790	(2,133,955.59)	(2,127,152.63)	(72,105.80)	(170.831700)	4	152.74	1,899.31	100.00	0.00	52.35	0.00	(71,958.56)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.832626	0.00	0.00		0.000000	ACT/360					1,901.45	0.00	1,891.80
CNE0000001T0	0	7.322827	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	(954,500)	CNY	0.245807	(247,313.66)	(234,622.52)		4.330000	ACT/360					1,039.92	0.00	8,079.94
CNE0000017H1	(998,400)	7.322827	0.254005	(253,598.59)	(242,447.77)	7,825.25	(1,195.748100)	4	(51.64)	(785.24)	100.00	0.00	(50.02)	0.00	8,079.94
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.422488	(76,942.17)	(77,315.29)		4.330000	ACT/360					0.00	0.00	2,904.79
TW0003481008	(183,000)	32.782000	0.437500	(80,062.50)	(80,062.50)	2,747.21	(40.000000)	4	8.77	157.58	100.00	0.00	0.00	0.00	2,904.79
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	6.885319	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	0	7.322827	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	3.568294	(155,580.67)	(166,282.51)		4.330000	ACT/360					0.00	0.00	(6,087.11)
CNE100003456	(46,600)	7.322827	3.452279	(160,876.20)	(160,876.20)	(5,406.31)	(1,499.678100)	4	(45.46)	(680.80)	100.00	0.00	0.00	0.00	(6,087.11)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	(5,762)	CNY	14.210360	(54,550.73)	(81,880.09)		4.330000	ACT/360					(3,659.53)	0.00	(10,382.72)
CNE1000042V8	(4,162)	7.322827	13.185058	(54,879.13)	(75,972.30)	(5,907.79)	(1,861.316600)	4	(21.60)	(815.41)	100.00	0.00	(693.06)	0.00	(10,382.72)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.223781	(37,931.45)	(37,804.28)		4.330000	ACT/360					0.00	0.00	2,675.06
TW0006213002	(17,000)	32.782000	2.384987	(40,544.77)	(40,544.77)	2,740.49	(885.294100)	4	(4.45)	(65.43)	100.00	0.00	0.00	0.00	2,675.06
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(550,500)	CNY	1.181238	(621,132.45)	(650,271.45)		4.330000	ACT/360					0.00	0.00	(32,195.52)
CNE0000012K6	(550,500)	7.322827	1.127056	(620,444.19)	(620,444.19)	(29,827.25)	(1,392.647500)	4	(165.66)	(2,368.27)	100.00	0.00	0.00	0.00	(32,195.52)
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300339.ZK	(2,100)	CNY	6.737835	0.00	(14,149.45)		4.330000	ACT/360					0.00	0.00	43.74
CNE100001JT4	0	7.322827	6.758665	0.00	(14,193.20)	43.74	(1,025.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	43.74
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	0	CNY	0.980496	0.00	0.00		0.000000	ACT/360					1,981.08	0.00	1,968.16
CNE000001063	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	(180,400)	CNY	1.644174	(130,307.90)	(296,608.97)		4.330000	ACT/360					(1,263.54)	0.00	(6,664.89)
CNE100001914	(81,900)	7.322827	1.618261	(128,862.74)	(291,934.27)	(4,674.70)	(1,920.848500)	4	(54.03)	(726.64)	100.00	0.00	(414.83)	0.00	(6,664.89)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	(6,500)	CNY	3.946564	(35,596.75)	(25,652.66)		4.330000	ACT/360					539.18	0.00	1,576.79
CNE100001FF1	(9,000)	7.322827	4.135087	(37,215.78)	(26,878.07)	1,225.40	(1,675.000000)	4	(12.09)	(187.79)	100.00	0.00	(58.75)	0.00	1,576.79
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(87,000)	CNY	1.268636	(106,800.63)	(110,371.32)		4.330000	ACT/360					0.00	0.00	6,351.80
CNE000001HW3	(81,400)	7.322827	1.348314	(110,139.77)	(117,303.34)	6,932.02	(1,829.637500)	4	(41.03)	(580.22)	100.00	0.00	0.00	0.00	6,351.80
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(134,200)	CNY	0.987324	(132,240.14)	(132,498.84)		4.330000	ACT/360					0.00	0.00	2,092.72
CNE1000007F4	(134,200)	7.322827	1.009091	(135,419.95)	(135,419.95)	2,921.11	(2,002.142300)	4	(57.26)	(828.39)	100.00	0.00	0.00	0.00	2,092.72
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	0	CNY	4.817812	0.00	0.00		0.000000	ACT/360					(261.92)	0.00	(297.48)
CNE1000068P5	0	7.322827	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	2.423927	(803,588.50)	(824,862.50)		4.330000	ACT/360					0.00	0.00	63,758.20
CNE100002SQ9	(340,300)	7.322827	2.621955	(892,251.30)	(892,251.30)	67,388.80	(1,613.385200)	4	(252.82)	(3,630.60)	100.00	0.00	0.00	0.00	63,758.20
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.225323	(5.88)	(6.08)		4.330000	ACT/360					(319.49)	0.00	(325.63)
CNE100000WP7	(27)	7.322827	0.218499	(5.90)	(5.90)	(0.18)	(2,250.000000)	4	(0.00)	(5.96)	100.00	0.00	(5.91)	0.00	(325.63)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(61,495)	CNY	0.966840	(39,320.27)	(59,455.81)		4.330000	ACT/360					7,076.20	0.00	5,897.12
CNE000000XG5	(41,095)	7.322827	0.960455	(39,500.88)	(59,063.18)	(392.63)	(1,750.000000)	4	(14.36)	(786.45)	100.00	0.00	(728.73)	0.00	5,897.12
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000799.ZK	(1,500)	CNY	6.756954	0.00	(10,135.43)		4.330000	ACT/360					0.00	0.00	(273.34)
CNE000000S92	0	7.322827	6.574725	0.00	(9,862.09)	(273.34)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(273.34)
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	(10,600)	CNY	2.890960	0.00	(30,644.18)		4.330000	ACT/360					984.26	0.00	1,182.96
CNE100003JY0	0	7.322827	2.917848	0.00	(30,929.19)	285.02	(1,425.000000)	0	0.00	(86.32)	100.00	0.00	(86.32)	0.00	1,182.96
KASIKORN BANK PCL NVDR CMN															
KBANK_n.BK	(200,600)	THB	4.659629	(867,587.12)	(934,721.51)		4.330000	ACT/360					0.00	0.00	(2,943.12)
TH0016010R14	(185,900)	34.337500	4.641660	(862,766.50)	(931,116.93)	(3,604.59)	(50.000000)	4	91.72	661.47	100.00	0.00	0.00	0.00	(2,943.12)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(21,678)	CNY	2.778982	(60,012.59)	(60,242.76)		4.330000	ACT/360					0.00	0.00	1,171.48
CNE100004033	(21,678)	7.322827	2.850987	(61,803.69)	(61,803.69)	1,560.93	(2,146.510200)	4	(28.35)	(389.44)	100.00	0.00	0.00	0.00	1,171.48
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,300)	CNY	9.856850	(12,806.61)	(12,813.90)		4.330000	ACT/360					(47.40)	0.00	(485.48)
CNE100003M02	(1,300)	7.322827	9.560265	(12,428.34)	(12,428.34)	(385.56)	(1,700.000000)	4	(4.55)	(52.52)	100.00	0.00	(2.44)	0.00	(485.48)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(8,313)	CNY	3.220068	(25,378.11)	(26,768.43)		4.330000	ACT/360					(205.31)	0.00	(1,433.52)
CNE1000022K3	(8,313)	7.322827	3.093121	(25,713.11)	(25,713.11)	(1,055.31)	(1,750.000000)	4	(9.24)	(172.89)	100.00	0.00	(32.36)	0.00	(1,433.52)
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688037.SH	(2,900)	CNY	10.856464	0.00	(31,483.74)		4.330000	ACT/360					0.00	0.00	56.26
CNE100005X23	0	7.322827	10.875862	0.00	(31,540.00)	56.26	(1,675.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	56.26
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	6.042749	0.00	0.00		0.000000	ACT/360					5,141.54	0.00	5,123.64
CNE1000018P0	0	7.322827	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	3.676176	0.00	0.00		0.000000	ACT/360					1,213.43	0.00	1,191.78
CNE1000051C9	0	7.322827	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	15.038741	(28,050.15)	(30,077.48)		4.330000	ACT/360					0.00	0.00	(6,536.73)
TW0003081006	(2,000)	32.782000	11.798780	(23,597.56)	(23,597.56)	(6,479.92)	(912.500000)	4	(4.27)	(56.81)	100.00	0.00	0.00	0.00	(6,536.73)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	18.965354	(1,351.15)	(1,289.64)		4.330000	ACT/360					0.00	0.00	(292.40)
CNE1000043F9	(68)	7.322827	14.756852	(1,003.47)	(1,003.47)	(286.18)	(1,750.000000)	4	(0.54)	(6.22)	100.00	0.00	0.00	0.00	(292.40)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.474840	(8,347.56)	(8,406.59)		4.330000	ACT/360					0.00	0.00	372.44
CNE100000H44	(5,700)	7.322827	1.548609	(8,827.07)	(8,827.07)	420.48	(1,825.000000)	4	(3.17)	(48.05)	100.00	0.00	0.00	0.00	372.44
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(89,700)	CNY	2.243669	(197,412.48)	(201,257.12)		4.330000	ACT/360					0.00	0.00	12,925.52
CNE100002T63	(89,700)	7.322827	2.392557	(214,612.33)	(214,612.33)	13,355.20	(1,061.120400)	4	(32.38)	(429.68)	100.00	0.00	0.00	0.00	12,925.52
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600758.SH	(112,000)	CNY	0.458839	(50,304.24)	(51,389.99)		4.330000	ACT/360					0.00	0.00	(2,204.49)
CNE000000MW5	(112,000)	7.322827	0.439842	(49,262.33)	(49,262.33)	(2,127.66)	(1,350.000000)	4	(12.94)	(76.83)	100.00	0.00	0.00	0.00	(2,204.49)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	(47,890)	CNY	0.372807	(17,338.00)	(17,853.72)		4.330000	ACT/360					6,264.47	0.00	5,345.17
CNE000001R68	(47,890)	7.322827	0.363972	(17,430.63)	(17,430.63)	(423.09)	(1,740.185800)	4	(6.28)	(496.20)	100.00	0.00	(435.42)	0.00	5,345.17
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(116,505)	CNY	2.081164	(247,206.15)	(242,465.97)		4.330000	ACT/360					769.80	0.00	7,051.38
CNE1000035N9	(120,205)	7.322827	2.146333	(258,082.39)	(250,058.58)	7,592.61	(1,784.316300)	4	(91.48)	(1,311.03)	100.00	0.00	(75.74)	0.00	7,051.38
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(35,478)	CNY	0.490248	(38,158.22)	(17,393.01)		4.330000	ACT/360					1,058.38	0.00	333.11
CNE000001HQ5	(81,500)	7.322827	0.475913	(40,910.15)	(16,884.43)	(508.58)	(1,888.496900)	4	(15.10)	(216.69)	100.00	0.00	(245.23)	0.00	333.11
LONGKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(167,200)	CNY	0.404216	(64,967.33)	(67,584.83)		4.330000	ACT/360					0.00	0.00	954.21
CNE0000005T1	(166,900)	7.322827	0.411019	(68,601.71)	(68,722.40)	1,137.57	(1,129.224000)	4	(12.13)	(183.36)	100.00	0.00	0.00	0.00	954.21
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	7.870173	(286,876.55)	(283,326.22)		4.330000	ACT/360					0.00	0.00	12,200.43
TW0001795003	(36,000)	32.782000	8.216463	(295,792.67)	(295,792.67)	12,466.45	(621.527700)	4	(13.95)	(266.02)	100.00	0.00	0.00	0.00	12,200.43
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(54,115)	CNY	2.682024	(268,449.32)	(145,137.75)		4.330000	ACT/360					2,150.08	0.00	(7,494.10)
CNE100004116	(106,615)	7.322827	2.535383	(272,633.02)	(137,202.23)	(7,935.53)	(2,095.073300)	4	(123.44)	(1,708.65)	100.00	0.00	(1,568.92)	0.00	(7,494.10)
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	6.116161	(24,892.99)	(24,464.65)		4.330000	ACT/360					0.00	0.00	(1,639.26)
TW0004979000	(4,000)	32.782000	5.731707	(22,926.83)	(22,926.83)	(1,537.82)	(1,262.500000)	4	(5.97)	(101.44)	100.00	0.00	0.00	0.00	(1,639.26)
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.362476	(2.39)	(2.36)		4.330000	ACT/360					0.00	0.00	0.40
CNE1000005RD2	(1)	7.322827	2.758545	(2.76)	(2.76)	0.40	(275.000000)	4	0.00	0.00	100.00	0.00	0.00	0.00	0.40
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	4.454564	0.00	0.00		0.000000	ACT/360					9,322.05	0.00	9,199.73
CNE100002Q41	0	7.322827	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

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
MERIDA INDUSTRY CO LTD CMN															
9914.TW	(10,000)	TWD	4.880727	(48,419.90)	(48,807.27)		4.330000	ACT/360					0.00	0.00	(2,723.12)
TW0009914002	(10,000)	32.782000	4.603659	(46,036.59)	(46,036.59)	(2,770.68)	(225.000000)	4	2.51	47.56	100.00	0.00	0.00	0.00	(2,723.12)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	(20,400)	CNY	2.258691	(45,394.78)	(46,077.29)		4.330000	ACT/360					(1,056.77)	0.00	(5,589.92)
CNE100001YV9	(20,300)	7.322827	2.046095	(41,517.03)	(41,740.35)	(4,336.94)	(1,725.000000)	4	(16.76)	(196.21)	100.00	0.00	(112.31)	0.00	(5,589.92)
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(2,600)	CNY	6.961793	(17,350.32)	(18,100.66)		4.330000	ACT/360					0.00	0.00	(348.84)
CNE1000036C0	(2,600)	7.322827	6.860948	(17,838.46)	(17,838.46)	(262.20)	(1,725.000000)	4	(6.17)	(86.64)	100.00	0.00	0.00	0.00	(348.84)
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(312,600)	THB	0.693120	(211,684.84)	(216,669.24)		4.330000	ACT/360					4,926.02	0.00	25,854.04
TH0128010R17	(306,500)	34.337500	0.758615	(232,893.44)	(237,143.14)	20,473.90	(50.000000)	4	25.07	454.12	100.00	0.00	62.41	0.00	25,854.04
MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300848.ZK	(13,200)	CNY	2.313314	(27,705.69)	(30,535.75)		4.330000	ACT/360					0.00	0.00	(2,748.43)
CNE1000040Z3	(12,900)	7.322827	2.109914	(27,163.86)	(27,850.87)	(2,684.88)	(1,750.000000)	4	(10.20)	(63.55)	100.00	0.00	0.00	0.00	(2,748.43)
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	0	TWD	2.220731	(70,914.66)	0.00		4.330000	ACT/360					11,278.93	0.00	11,088.60
TW0002464005	(32,000)	32.782000	0.000000	(81,756.10)	0.00	0.00	(966.406200)	4	(9.20)	(190.33)	100.00	0.00	(190.33)	0.00	11,088.60
MUANGTHAI CAPITAL PCL NVDR															
MTC_n.BK	(290,100)	THB	1.244995	(363,537.12)	(361,172.92)		4.330000	ACT/360					0.00	0.00	44,693.85
TH6068010R19	(289,200)	34.337500	1.412818	(408,725.87)	(409,858.41)	48,685.49	(2,569.009300)	4	(210.26)	(3,991.65)	100.00	0.00	0.00	0.00	44,693.85
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(169,900)	CNY	1.285023	(193,826.37)	(218,325.40)		4.330000	ACT/360					(1,650.60)	0.00	(33,870.66)
CNE000000PR8	(151,500)	7.322827	1.102457	(163,660.56)	(187,307.41)	(31,017.99)	(1,968.646800)	4	(86.31)	(1,202.07)	100.00	0.00	(37.65)	0.00	(33,870.66)
NAN YA PLASTICS CORP CMN															
1303.TW	(335,000)	TWD	0.986822	(67,894.10)	(330,585.38)		4.330000	ACT/360					0.00	0.00	(8,255.39)
TW0001303006	(71,000)	32.782000	0.962093	(66,238.88)	(322,301.09)	(8,284.30)	(40.000000)	4	7.21	28.91	100.00	0.00	0.00	0.00	(8,255.39)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	0	CNY	4.581564	0.00	0.00		0.000000	ACT/360					238.75	0.00	198.52
CNE100002PM4	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(40.23)	100.00	0.00	(40.23)	0.00	198.52
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(412,000)	TWD	0.939540	(348,571.58)	(387,090.48)		4.330000	ACT/360					0.00	0.00	(20,984.80)
TW0002408002	(398,000)	32.782000	0.888567	(353,807.18)	(366,089.56)	(21,000.92)	(454.396900)	4	(1.44)	16.12	100.00	0.00	0.00	0.00	(20,984.80)
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(100,119)	CNY	2.440315	(237,325.76)	(244,321.85)		4.330000	ACT/360					0.00	0.00	11,994.53
CNE1000040F5	(91,919)	7.322827	2.573468	(236,326.47)	(257,653.08)	13,331.23	(1,943.072100)	4	(99.67)	(1,336.70)	100.00	0.00	0.00	0.00	11,994.53

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	(19,300)	CNY	3.318391	0.00	(64,044.94)		4.330000	ACT/360					1,049.24	0.00	442.55
CNE100000NT8	0	7.322827	3.289831	0.00	(63,493.73)	(551.21)	(1,675.000000)	0	0.00	(55.48)	100.00	0.00	(55.48)	0.00	442.55
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,700)	CNY	1.214012	(186,851.21)	(189,021.68)		4.330000	ACT/360					0.00	0.00	14,598.96
CNE100000P69	(155,300)	7.322827	1.316174	(204,445.31)	(204,928.28)	15,906.59	(2,145.396000)	4	(86.76)	(1,307.64)	100.00	0.00	0.00	0.00	14,598.96
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_nBK	(874,500)	THB	0.448489	(388,723.31)	(392,203.86)		4.330000	ACT/360					0.00	(7,976.97)	29,499.47
THA271010R18	(856,800)	34.337500	0.493086	(423,264.03)	(431,203.29)	38,999.43	(1,298.491400)	4	(89.30)	(1,522.99)	100.00	(7,976.97)	0.00	0.00	29,513.83
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.573163	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.73)	100.00	0.00	(1.73)	0.00	48.57
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688005.SH	(108,171)	CNY	4.439543	(431,057.62)	(480,229.76)		4.330000	ACT/360					0.00	0.00	(16,381.58)
CNE100003MS6	(100,671)	7.322827	4.305770	(433,473.12)	(465,759.40)	(14,470.36)	(1,567.400200)	4	(135.54)	(1,911.23)	100.00	0.00	0.00	0.00	(16,381.58)
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(101,500)	CNY	1.017367	(101,122.83)	(103,262.72)		4.330000	ACT/360					0.00	0.00	(2,555.81)
CNE000000JU8	(101,500)	7.322827	0.995518	(101,045.10)	(101,045.10)	(2,217.62)	(1,538.522100)	4	(31.06)	(338.18)	100.00	0.00	0.00	0.00	(2,555.81)
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	0	CNY	14.628231	(8,436.57)	0.00		4.330000	ACT/360					(754.05)	0.00	(772.01)
CNE100004G17	(600)	7.322827	0.000000	(8,156.88)	0.00	0.00	(2,250.000000)	4	(4.29)	(17.97)	100.00	0.00	(21.28)	0.00	(772.01)
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	(213,300)	CNY	2.262787	(709,217.35)	(482,652.56)		4.330000	ACT/360					(1,220.77)	0.00	24.18
CNE100003LF5	(312,400)	7.322827	2.268744	(710,791.00)	(483,923.13)	1,270.57	(441.053100)	4	(1.40)	(25.61)	100.00	0.00	(7.87)	0.00	24.18
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND															
000519.ZK	(6,800)	CNY	1.950067	(13,170.01)	(13,260.45)		4.330000	ACT/360					0.00	0.00	(127.19)
CNE000000198	(6,800)	7.322827	1.937290	(13,173.57)	(13,173.57)	(86.88)	(2,250.000000)	4	(6.65)	(40.31)	100.00	0.00	0.00	0.00	(127.19)
ONESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.409859	(48,389.54)	(48,197.18)		4.330000	ACT/360					0.00	0.00	4,978.90
TW0004743000	(20,000)	32.782000	2.661585	(53,231.70)	(53,231.70)	5,034.52	(675.000000)	4	(2.67)	(55.62)	100.00	0.00	0.00	0.00	4,978.90
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(53,500)	CNY	0.381000	(19,951.54)	(20,383.52)		4.330000	ACT/360					0.00	0.00	540.32
CNE0000007H2	(53,500)	7.322827	0.393298	(21,041.44)	(21,041.44)	657.92	(1,858.317700)	4	(7.77)	(117.61)	100.00	0.00	0.00	0.00	540.32
PEGATRON CORPORATION CMN															
4938.TW	(6,000)	TWD	2.900982	(17,048.66)	(17,405.89)		4.330000	ACT/360					0.00	0.00	(248.08)
TW0004938006	(6,000)	32.782000	2.857281	(17,143.69)	(17,143.69)	(262.20)	(40.000000)	4	1.87	14.12	100.00	0.00	0.00	0.00	(248.08)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	0	CNY	1.170313	0.00	0.00		0.000000	ACT/360					(78.99)	0.00	7.74
CNE1000007Q1	0	7.322827	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	21.139650	(437,752.34)	(422,793.00)		4.330000	ACT/360					0.00	0.00	(41,116.28)
TW0006446008	(20,000)	32.782000	19.071962	(381,439.23)	(381,439.23)	(41,353.76)	(271.250000)	4	12.90	237.48	100.00	0.00	0.00	0.00	(41,116.28)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	(1,985)	CNY	4.242897	(8,240.10)	(8,422.15)		4.330000	ACT/360					3,774.76	0.00	4,266.01
CNE1000035K5	(1,985)	7.322827	4.588471	(9,108.11)	(9,108.11)	685.96	(2,137.027700)	4	(3.80)	(194.72)	100.00	0.00	(135.76)	0.00	4,266.01
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	14.337136	(241,522.72)	(243,731.32)		4.330000	ACT/360					0.00	0.00	26,522.58
TW0008299009	(17,000)	32.782000	16.280488	(276,768.30)	(276,768.30)	33,036.98	(242.647000)	4	17.01	293.92	100.00	(6,808.33)	0.00	0.00	26,557.64
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	0	CNY	1.559507	(19,843.48)	0.00		4.330000	ACT/360					453.46	0.00	483.89
CNE000000040	(12,700)	7.322827	0.000000	(20,291.69)	0.00	0.00	(75.000000)	4	2.03	30.43	100.00	0.00	30.43	0.00	483.89
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
601666.SH	(301,700)	CNY	1.227668	(369,153.78)	(370,387.44)		4.330000	ACT/360					168.01	0.00	41,822.37
CNE000001PH7	(301,700)	7.322827	1.368310	(412,819.02)	(412,819.02)	42,431.57	(957.515700)	4	(48.53)	(777.21)	100.00	0.00	(1.63)	0.00	41,822.37
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(14,383)	CNY	20.989163	(138,027.08)	(301,887.13)		4.330000	ACT/360					0.00	0.00	(3,621.27)
CNE100005998	(6,783)	7.322827	20.786190	(141,665.06)	(298,967.78)	(2,919.36)	(1,716.828800)	4	(48.79)	(701.91)	100.00	0.00	0.00	0.00	(3,621.27)
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(142,100)	CNY	0.958646	(133,255.55)	(136,223.63)		4.330000	ACT/360					922.01	0.00	730.16
CNE000000X53	(142,100)	7.322827	0.959314	(136,318.58)	(136,318.58)	94.95	(1,193.631200)	4	(27.79)	(286.81)	100.00	0.00	(22.10)	0.00	730.16
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(1,789,600)	CNY	0.688259	(1,049,567.93)	(1,231,708.00)		4.330000	ACT/360					0.00	0.00	60,581.58
CNE1000017G1	(1,533,100)	7.322827	0.723668	(1,117,815.48)	(1,295,075.72)	63,367.72	(1,033.746900)	4	(166.94)	(2,786.13)	100.00	0.00	0.00	0.00	60,581.58
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(370,000)	TWD	0.503325	(160,989.32)	(186,230.25)		4.330000	ACT/360					30.51	0.00	(6,651.12)
TW0006770001	(367,000)	32.782000	0.484895	(177,905.45)	(179,411.03)	(6,819.22)	(297.888200)	4	8.08	137.58	100.00	0.00	0.80	0.00	(6,651.12)
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	0	THB	0.614489	0.00	0.00		0.000000	ACT/360					2,195.52	0.00	2,194.02
TH1074010R12	0	34.337500	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
PUYA SEMICONDUCTOR (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688766.SH	0	CNY	15.048834	0.00	0.00		0.000000	ACT/360					(111.84)	0.00	(111.84)
CNE100004QC9	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(9.02)	0.00	(111.84)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688063.SH	(79)	CNY	5.317619	(417.29)	(420.09)		4.330000	ACT/360					0.00	0.00	9.71
CNE100005D68	(79)	7.322827	5.469294	(432.07)	(432.07)	11.98	(1,775.000000)	4	(0.15)	(2.28)	100.00	0.00	0.00	0.00	9.71
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.540003	0.00	0.00		0.000000	ACT/360					(181.39)	0.00	(190.20)
CNE100000B73	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(8.80)	100.00	0.00	(8.80)	0.00	(190.20)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	0	CNY	2.189045	0.00	0.00		0.000000	ACT/360					3,037.57	0.00	3,004.56
CNE1000010C5	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(33.01)	100.00	0.00	(33.01)	0.00	3,004.56
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	(42,638)	CNY	1.487131	(19,666.64)	(63,408.28)		4.330000	ACT/360					847.44	0.00	(631.40)
CNE1000044B6	(13,517)	7.322827	1.455181	(19,268.27)	(62,046.01)	(1,362.27)	(1,725.000000)	4	(7.11)	(116.57)	100.00	0.00	(124.03)	0.00	(631.40)
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	(800)	CNY	12.160605	(13,980.65)	(9,728.48)		4.330000	ACT/360					1,002.12	0.00	1,786.39
CNE100003QG2	(1,200)	7.322827	13.230338	(15,876.41)	(10,584.27)	855.79	(1,725.000000)	4	(4.79)	(71.52)	100.00	0.00	(28.85)	0.00	1,786.39
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.637168	(475.85)	(496.07)		4.330000	ACT/360					70.60	0.00	21.35
CNE100005410	(88)	7.322827	5.132818	(451.69)	(451.69)	(44.38)	(2,250.000000)	4	(0.24)	(4.87)	100.00	0.00	(1.81)	0.00	21.35
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.260056	0.00	0.00		0.000000	ACT/360					1,272.17	0.00	1,262.79
CNE000000SW2	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	36.201868	(21,207.79)	(21,721.12)		4.330000	ACT/360					0.00	0.00	2,581.52
CNE100004231	(600)	7.322827	40.744534	(24,446.72)	(24,446.72)	2,725.60	(2,075.000000)	4	(9.28)	(144.08)	100.00	0.00	0.00	0.00	2,581.52
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(2,900)	CNY	11.195131	(30,313.18)	(32,465.88)		4.330000	ACT/360					0.00	0.00	(5,382.42)
CNE100003N01	(2,900)	7.322827	9.386277	(27,220.20)	(27,220.20)	(5,245.67)	(1,725.000000)	4	(11.25)	(136.74)	100.00	0.00	0.00	0.00	(5,382.42)
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(38,167)	CNY	7.394686	(272,046.28)	(282,232.97)		4.330000	ACT/360					7,656.67	0.00	(4,865.74)
CNE100001Z58	(38,167)	7.322827	7.095743	(270,823.22)	(270,823.22)	(11,409.74)	(1,384.149200)	4	(72.02)	(1,112.67)	100.00	0.00	(77.06)	0.00	(4,865.74)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(23,329)	CNY	3.736262	(81,371.15)	(87,163.26)		4.330000	ACT/360					0.00	0.00	5,118.41
CNE100005B03	(22,629)	7.322827	3.966441	(90,005.47)	(92,533.11)	5,369.85	(1,310.967100)	4	(18.81)	(251.44)	100.00	0.00	0.00	0.00	5,118.41
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	0	TWD	5.948386	0.00	0.00		0.000000	ACT/360					8,370.97	0.00	8,327.42
TW0004968003	0	32.782000	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600259.SH	0	CNY	4.018940	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE0000012R1	0	7.322827	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	25.849308	(129,945.69)	(147,341.06)		4.330000	ACT/360					2,480.23	0.00	29,518.33
CNE100003JT0	(5,700)	7.322827	30.710444	(175,049.53)	(175,049.53)	27,708.47	(1,747.368400)	4	(42.02)	(670.37)	100.00	0.00	(13.62)	0.00	29,518.33
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603893.SH	(500)	CNY	19.664538	(9,164.59)	(9,832.27)		4.330000	ACT/360					0.00	0.00	(1,152.87)
CNE100003RK2	(500)	7.322827	17.386414	(8,693.21)	(8,693.21)	(1,139.06)	(1,400.000000)	4	(2.52)	(13.81)	100.00	0.00	0.00	0.00	(1,152.87)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(336,000)	CNY	1.208550	(394,675.74)	(406,072.71)		4.330000	ACT/360					0.00	0.00	7,590.91
CNE100000W60	(324,000)	7.322827	1.235254	(400,426.09)	(415,045.24)	8,972.53	(1,297.168200)	4	(94.05)	(1,381.63)	100.00	0.00	0.00	0.00	7,590.91
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	1.058335	0.00	0.00		0.000000	ACT/360					1,797.56	0.00	1,784.91
CNE1000016Y6	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(12.65)	100.00	0.00	(12.65)	0.00	1,784.91
RUENTEX INDUSTRIES LIMITED CMN															
2915.TW	(5,000)	TWD	2.113965	(10,458.09)	(10,569.82)		4.330000	ACT/360					0.00	0.00	268.49
TW0002915006	(5,000)	32.782000	2.167676	(10,838.38)	(10,838.38)	268.56	(450.000000)	4	(0.00)	(0.06)	100.00	0.00	0.00	0.00	268.49
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.110365	(870.65)	(888.29)		4.330000	ACT/360					0.00	0.00	23.76
TW0001808004	(800)	32.782000	1.140244	(912.20)	(912.20)	23.90	(475.000000)	4	(0.01)	(0.14)	100.00	0.00	0.00	0.00	23.76
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(25,000)	CNY	4.290693	(54,053.87)	(107,267.32)		4.330000	ACT/360					2,219.32	0.00	4,438.29
CNE1000033M6	(13,000)	7.322827	4.391449	(59,685.64)	(109,786.21)	2,518.89	(1,456.923000)	4	(14.70)	(299.91)	100.00	0.00	(65.78)	0.00	4,438.29
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002352.ZK	0	CNY	5.396823	(141,461.48)	0.00		4.330000	ACT/360					(429.97)	0.00	(479.19)
CNE100000L63	(25,600)	7.322827	0.000000	(137,567.23)	0.00	0.00	(625.000000)	4	(8.01)	(49.22)	100.00	0.00	(56.50)	0.00	(479.19)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.333798	0.00	0.00		0.000000	ACT/360					32,593.69	0.00	32,377.26
CNE000000TY6	0	7.322827	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	2.703874	0.00	0.00		0.000000	ACT/360					9,768.65	0.00	9,805.35
CNE1000043J1	0	7.322827	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	(9,000)	CNY	1.909099	(12,046.06)	(17,181.89)		4.330000	ACT/360					0.00	0.00	(845.22)
CNE100002ZZ5	(6,600)	7.322827	1.817588	(11,676.91)	(16,358.29)	(823.60)	(1,725.000000)	4	(4.37)	(21.62)	100.00	0.00	0.00	0.00	(845.22)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(16,803)	CNY	0.977765	(2.84)	(16,429.38)		4.330000	ACT/360					0.00	0.00	1,076.38
CNE100000FS6	(3)	7.322827	1.041824	(2.59)	(17,505.77)	1,076.39	(1,475.000000)	4	(0.00)	(0.01)	100.00	0.00	0.00	0.00	1,076.38
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(264,800)	THB	3.538406	(894,419.86)	(936,969.79)		4.330000	ACT/360					293.81	0.00	(16,051.97)
THA790010R17	(253,700)	34.337500	3.474483	(881,079.09)	(920,043.04)	(16,926.75)	(50.000000)	4	93.55	580.97	100.00	0.00	11.06	0.00	(16,051.97)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(639,200)	THB	0.497998	(238,074.26)	(318,320.20)		4.330000	ACT/360					0.00	0.00	9,765.08
TH0098010R12	(468,100)	34.337500	0.516393	(244,206.21)	(330,078.22)	11,758.02	(4,000.000000)	4	(235.15)	(1,992.94)	100.00	0.00	0.00	0.00	9,765.08
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.581743	(36.58)	(37.23)		4.330000	ACT/360					0.00	0.00	1.78
CNE000001329	(64)	7.322827	0.611796	(39.15)	(39.15)	1.92	(1,400.000000)	4	(0.01)	(0.15)	100.00	0.00	0.00	0.00	1.78
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	(35,200)	CNY	0.426065	(14,612.15)	(14,997.49)		4.330000	ACT/360					0.00	0.00	944.44
CNE100001VV5	(35,200)	7.322827	0.455131	(16,020.60)	(16,020.60)	1,023.11	(1,730.894800)	4	(5.10)	(78.68)	100.00	0.00	0.00	0.00	944.44
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300821.ZK	(14,700)	CNY	1.041947	(14,985.50)	(15,316.63)		4.330000	ACT/360					0.00	0.00	242.54
CNE100003SH6	(14,700)	7.322827	1.059718	(15,577.85)	(15,577.85)	261.23	(750.000000)	4	(1.25)	(18.69)	100.00	0.00	0.00	0.00	242.54
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(50,641)	CNY	3.271961	(277,862.78)	(165,695.36)		4.330000	ACT/360					(349.11)	0.00	990.43
CNE000001FR7	(84,641)	7.322827	3.314395	(280,700.21)	(167,844.28)	2,148.93	(1,275.000000)	4	(64.65)	(809.39)	100.00	0.00	(566.37)	0.00	990.43
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(171,300)	CNY	1.338281	(228,250.74)	(229,247.54)		4.330000	ACT/360					0.00	0.00	(26.05)
CNE0000019Y2	(171,300)	7.322827	1.338580	(229,298.81)	(229,298.81)	51.26	(716.316400)	4	(17.84)	(77.31)	100.00	0.00	0.00	0.00	(26.05)
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(8,442)	CNY	4.378091	(35,274.10)	(36,959.84)		4.330000	ACT/360					208.91	0.00	(3,558.64)
CNE100004PB3	(8,442)	7.322827	3.968339	(33,500.72)	(33,500.72)	(3,459.12)	(1,667.199700)	4	(12.31)	(308.42)	100.00	0.00	(136.55)	0.00	(3,558.64)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(4,900)	CNY	4.626629	(2,281.11)	(22,670.48)		4.330000	ACT/360					536.30	0.00	(53.37)
CNE100001ZW4	(500)	7.322827	4.565759	(2,260.63)	(22,372.22)	(298.26)	(1,625.000000)	4	(0.76)	(291.40)	100.00	0.00	(288.40)	0.00	(53.37)
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.281727	(15,195.79)	(15,076.15)		4.330000	ACT/360					0.00	0.00	567.06
CNE100004NC6	(2,400)	7.322827	6.556582	(15,735.80)	(15,735.80)	659.65	(1,983.333300)	4	(6.48)	(92.60)	100.00	0.00	0.00	0.00	567.06
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(21,500)	CNY	1.435238	(31,076.72)	(30,857.62)		4.330000	ACT/360					0.00	0.00	1,274.86
CNE000000LN6	(21,500)	7.322827	1.504909	(32,355.54)	(32,355.54)	1,497.92	(2,250.000000)	4	(15.53)	(223.07)	100.00	0.00	0.00	0.00	1,274.86

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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.)															
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(5,233)	CNY	5.657651	(21,434.16)	(29,606.49)		4.330000	ACT/360					552.74	0.00	169.57
CNE100004ZJ5	(3,815)	7.322827	5.624650	(21,347.42)	(29,433.79)	(172.70)	(1,748.348600)	4	(7.84)	(210.47)	100.00	0.00	(210.47)	0.00	169.57
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	(93,500)	CNY	3.364821	0.00	(314,610.76)		4.330000	ACT/360					46,811.22	0.00	36,630.97
CNE1000011K6	0	7.322827	3.253933	0.00	(304,242.70)	(10,368.06)	(2,250.000000)	0	0.00	187.80	100.00	0.00	187.80	0.00	36,630.97
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.212647	(111.35)	(110.35)		4.330000	ACT/360					(135.61)	0.00	(144.26)
CNE1000051Y3	(91)	7.322827	1.139865	(103.73)	(103.73)	(6.62)	(2,250.000000)	4	(0.06)	(2.03)	100.00	0.00	(1.21)	0.00	(144.26)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(30,600)	CNY	3.457681	(83,055.83)	(105,805.05)		4.330000	ACT/360					(3,879.93)	0.00	(5,698.27)
CNE100002G92	(25,300)	7.322827	3.406573	(81,262.09)	(104,241.13)	(1,563.92)	(1,766.699600)	4	(30.99)	(254.42)	100.00	0.00	(254.42)	0.00	(5,698.27)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	0	CNY	4.681253	0.00	0.00		0.000000	ACT/360					(630.08)	0.00	(732.27)
CNE000000370	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(102.19)	100.00	0.00	(102.19)	0.00	(732.27)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	0	CNY	1.491227	0.00	0.00		0.000000	ACT/360					411.73	0.00	405.32
CNE000000404	0	7.322827	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	(111,400)	CNY	3.583316	(344,220.29)	(399,181.38)		4.330000	ACT/360					0.00	0.00	10,127.13
CNE1000041Z1	(98,600)	7.322827	3.689015	(365,787.09)	(410,956.28)	11,774.90	(1,608.620600)	4	(109.82)	(1,647.77)	100.00	0.00	0.00	0.00	10,127.13
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
600826.SH	(38,000)	CNY	1.125249	(12,240.68)	(42,759.45)		4.330000	ACT/360					0.00	0.00	(1,268.24)
CNE000000C17	(11,200)	7.322827	1.092765	(11,748.91)	(41,525.08)	(1,234.36)	(2,183.035700)	4	(6.01)	(33.88)	100.00	0.00	0.00	0.00	(1,268.24)
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.351937	(29,086.47)	(29,877.81)		4.330000	ACT/360					0.00	0.00	491.53
CNE000000C74	(22,100)	7.322827	1.379273	(30,481.93)	(30,481.93)	604.13	(1,381.334800)	4	(7.49)	(112.60)	100.00	0.00	0.00	0.00	491.53
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	0	CNY	1.416120	(787,223.13)	0.00		4.330000	ACT/360					11,396.72	0.00	13,518.02
CNE0000011B7	(566,500)	7.322827	0.000000	(786,226.31)	0.00	0.00	(10,000000)	4	92.38	2,121.30	100.00	0.00	2,158.66	0.00	13,518.02
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
600284.SH	(161,190)	CNY	0.801603	(128,121.87)	(129,210.39)		4.330000	ACT/360					0.00	0.00	8,075.02
CNE000001GY1	(161,190)	7.322827	0.856242	(138,017.65)	(138,017.65)	8,807.25	(1,816.086600)	4	(48.03)	(732.24)	100.00	0.00	0.00	0.00	8,075.02
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	(84,000)	CNY	2.098916	(173,206.49)	(176,308.97)		4.330000	ACT/360					263.24	0.00	3,378.76
CNE100002TX3	(84,000)	7.322827	2.136876	(179,497.56)	(179,497.56)	3,188.59	(666.607100)	4	(10.48)	(73.07)	100.00	0.00	(0.13)	0.00	3,378.76

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,300)	CNY	0.647291	(53,073.27)	(53,919.34)		4.330000	ACT/360					9.55	0.00	3,571.14
CNE0000002W2	(83,500)	7.322827	0.692368	(57,812.73)	(57,674.25)	3,754.91	(1,336.017900)	4	(12.74)	(193.33)	100.00	0.00	(0.46)	0.00	3,571.14
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.965474	(10,396.75)	(10,909.86)		4.330000	ACT/360					0.00	0.00	(110.67)
CNE100000VK0	(11,300)	7.322827	0.962760	(10,879.19)	(10,879.19)	(30.67)	(2,275.000000)	4	(5.26)	(80.00)	100.00	0.00	0.00	0.00	(110.67)
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.110227	0.00	0.00		0.000000	ACT/360					134.17	0.00	123.90
CNE000000CL9	0	7.322827	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	0.861689	(923,564.01)	(922,265.87)		4.330000	ACT/360					37.26	0.00	128,629.86
CNE000000B83	(1,070,300)	7.322827	0.981878	(1,050,904.02)	(1,050,904.02)	128,638.15	(488.923600)	4	0.97	(45.55)	100.00	0.00	(0.02)	0.00	128,629.86
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(27,098)	CNY	16.687545	(465,998.13)	(452,199.11)		4.330000	ACT/360					1,488.16	0.00	11,119.51
CNE100005PN5	(27,836)	7.322827	17.100245	(477,063.37)	(463,382.44)	11,183.34	(1,401.257300)	4	(124.00)	(1,551.99)	100.00	0.00	(189.05)	0.00	11,119.51
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600641.SH	(13,200)	CNY	2.086626	0.00	(27,543.46)		4.330000	ACT/360					0.00	0.00	1,074.32
CNE0000008P3	0	7.322827	2.168014	0.00	(28,617.78)	1,074.32	(2,150.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,074.32
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.826184	(58,837.52)	(60,228.79)		4.330000	ACT/360					0.00	0.00	3,459.58
CNE000000594	(72,900)	7.322827	0.878091	(64,012.83)	(64,012.83)	3,784.04	(1,759.876500)	4	(21.06)	(324.46)	100.00	0.00	0.00	0.00	3,459.58
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	0	CNY	0.528484	0.00	0.00		0.000000	ACT/360					3,060.49	0.00	3,039.25
CNE100001C06	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	(299,467)	CNY	0.518925	(248,288.52)	(155,401.00)		4.330000	ACT/360					6,473.20	0.00	6,808.30
CNE000000LD7	(487,767)	7.322827	0.523692	(260,458.05)	(156,828.46)	1,427.45	(1,700.817500)	4	(85.98)	(1,092.35)	100.00	0.00	(542.51)	0.00	6,808.30
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,900)	CNY	2.146712	(10,490.52)	(10,518.89)		4.330000	ACT/360					357.80	0.00	280.45
CNE100003LR0	(4,900)	7.322827	2.142652	(10,498.99)	(10,498.99)	(19.89)	(1,700.000000)	4	(3.69)	(57.46)	100.00	0.00	(5.29)	0.00	280.45
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	(16,100)	CNY	4.668962	(68,463.79)	(75,170.29)		4.330000	ACT/360					7,366.30	0.00	4,110.34
CNE100003K95	(14,900)	7.322827	4.481718	(66,538.63)	(72,155.66)	(3,014.63)	(2,250.000000)	4	(34.79)	(241.33)	100.00	0.00	(33.25)	0.00	4,110.34
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(378,437)	CNY	0.905388	(305,284.53)	(342,632.36)		4.330000	ACT/360					0.00	0.00	14,568.52
CNE100000JM1	(339,337)	7.322827	0.944216	(321,913.57)	(357,326.22)	14,693.86	(726.143000)	4	(22.86)	(125.34)	100.00	0.00	0.00	0.00	14,568.52

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.661184	(158,104.75)	(160,983.88)		4.330000	ACT/360					0.00	0.00	4,851.13
CNE100002G84	(15,100)	7.322827	10.998675	(166,079.99)	(166,079.99)	5,096.12	(832.284700)	4	(16.58)	(244.98)	100.00	0.00	0.00	0.00	4,851.13
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	0	CNY	0.447914	(6,551.79)	0.00		4.330000	ACT/360					(252.58)	0.00	(296.36)
CNE100000LD6	(14,200)	7.322827	0.000000	(6,285.68)	0.00	0.00	(2,250.000000)	4	(3.34)	(43.78)	100.00	0.00	(43.78)	0.00	(296.36)
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688559.SH	(20,779)	CNY	4.356241	(27,803.10)	(90,518.34)		4.330000	ACT/360					3,723.85	0.00	5,352.07
CNE100004330	(6,438)	7.322827	4.448636	(30,243.93)	(92,438.20)	1,919.86	(1,923.128300)	4	(11.21)	(291.65)	100.00	0.00	(113.02)	0.00	5,352.07
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300124.ZK	(62,800)	CNY	8.179902	(1,178,289.40)	(513,697.82)		4.330000	ACT/360					(21,387.45)	0.00	(28,341.55)
CNE100000V46	(142,600)	7.322827	8.096607	(1,145,473.74)	(508,466.92)	(5,230.90)	(1,475.000000)	4	(345.00)	(1,723.20)	100.00	0.00	(1,568.91)	0.00	(28,341.55)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
300814.ZK	(1,300)	CNY	5.608490	0.00	(7,291.04)		4.322569	ACT/360					0.00	0.00	(151.08)
CNE100004PY5	0	7.322827	5.492278	0.00	(7,139.96)	(151.08)	(1,225.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(151.08)
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	(145,200)	CNY	1.107496	(130,007.73)	(160,808.40)		4.330000	ACT/360					1,812.44	0.00	(6,594.46)
CNE100000BR7	(119,700)	7.322827	1.052148	(124,853.20)	(152,771.91)	(8,036.49)	(1,667.648200)	4	(45.21)	(370.41)	100.00	0.00	(135.48)	0.00	(6,594.46)
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	(33,700)	CNY	11.126851	(194,916.10)	(374,974.88)		4.330000	ACT/360					0.00	0.00	8,437.92
CNE100005K10	(17,700)	7.322827	11.419606	(207,497.84)	(384,840.71)	9,865.83	(2,248.305000)	4	(96.77)	(1,427.91)	100.00	0.00	0.00	0.00	8,437.92
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	0	CNY	7.540804	0.00	0.00		0.000000	ACT/360					(355.30)	0.00	(408.79)
CNE100006202	0	7.322827	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	9.340656	0.00	0.00		0.000000	ACT/360					4,410.50	0.00	4,270.14
CNE100002JV8	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(140.36)	100.00	0.00	(140.36)	0.00	4,270.14
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	(144,500)	CNY	2.201336	(241,251.65)	(318,093.02)		4.330000	ACT/360					1,374.85	0.00	(1,241.14)
CNE0000008N8	(112,400)	7.322827	2.191273	(247,390.57)	(316,638.89)	(1,454.13)	(2,047.798000)	4	(107.48)	(1,161.86)	100.00	0.00	(71.62)	0.00	(1,241.14)
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(291,900)	CNY	0.651388	(185,533.98)	(190,140.10)		4.330000	ACT/360					0.00	0.00	(3,970.95)
CNE000000FS7	(291,900)	7.322827	0.639397	(186,639.90)	(186,639.90)	(3,500.21)	(1,105.275700)	4	(34.51)	(470.75)	100.00	0.00	0.00	0.00	(3,970.95)
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	(12,700)	CNY	2.672465	0.00	(33,940.31)		4.330000	ACT/360					0.00	0.00	697.81
CNE0000013X7	0	7.322827	2.727411	0.00	(34,638.12)	697.81	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	697.81

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	5.933134	(22,707.26)	(23,732.54)		4.330000	ACT/360					0.00	0.00	1,870.02
TW0003376000	(4,000)	32.782000	6.402439	(25,609.76)	(25,609.76)	1,877.22	(525.000000)	4	(0.23)	(7.20)	100.00	0.00	0.00	0.00	1,870.02
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.757904	0.00	0.00		0.000000	ACT/360					171.08	0.00	165.87
CNE000001DW2	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(5.21)	100.00	0.00	(5.21)	0.00	165.87
SIAM CEMENT PCL NVDR CMN															
SCC_n.BK	0	THB	4.514015	0.00	0.00		0.000000	ACT/360					7,119.53	0.00	7,201.77
TH0003010R12	0	34.337500	0.000000	0.00	0.00	0.00	0.000000	0	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	2.604186	0.00	(17,708.46)		4.330000	ACT/360					0.00	0.00	494.02
CNE100000GH7	0	7.322827	2.676835	0.00	(18,202.48)	494.02	(1,850.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	494.02
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	(10,400)	CNY	0.677334	0.00	(7,044.27)		4.322569	ACT/360					(154.40)	0.00	(109.69)
CNE100000M21	0	7.322827	0.681633	0.00	(7,088.99)	44.71	(1,750.000000)	0	0.00	0.00	100.00	0.00	(4.77)	0.00	(109.69)
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(174,000)	CNY	0.669141	(115,805.87)	(116,430.45)		4.330000	ACT/360					0.00	0.00	4,670.91
CNE100000F38	(174,000)	7.322827	0.697741	(121,406.96)	(121,406.96)	4,976.51	(1,259.468300)	4	(25.91)	(305.60)	100.00	0.00	0.00	0.00	4,670.91
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	0	CNY	1.661927	(14,001.34)	0.00		4.330000	ACT/360					529.97	0.00	448.93
CNE100003LC2	(8,800)	7.322827	0.000000	(14,589.15)	0.00	0.00	(1,775.000000)	4	(5.15)	(81.04)	100.00	0.00	(81.04)	0.00	448.93
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
603077.SH	(2,222,267)	CNY	0.260828	(554,526.36)	(579,630.00)		4.330000	ACT/360					0.00	0.00	31,386.80
CNE100001JM9	(2,089,367)	7.322827	0.276296	(578,571.54)	(614,003.21)	34,373.20	(1,822.501900)	4	(211.14)	(2,986.40)	100.00	0.00	0.00	0.00	31,386.80
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.957281	(118,207.82)	(116,118.14)		4.330000	ACT/360					0.00	0.00	3,954.82
CNE000001DQ4	(121,300)	7.322827	0.994169	(120,592.70)	(120,592.70)	4,474.56	(1,490.169000)	4	(34.43)	(519.74)	100.00	0.00	0.00	0.00	3,954.82
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600702.SH	(2,300)	CNY	8.110256	(16,829.04)	(18,653.59)		4.330000	ACT/360					0.00	0.00	(834.82)
CNE000000K90	(2,100)	7.322827	7.773352	(16,277.77)	(17,878.71)	(774.88)	(2,250.000000)	4	(8.56)	(59.94)	100.00	0.00	0.00	0.00	(834.82)
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(23,600)	CNY	6.500222	(140,142.37)	(153,405.25)		4.330000	ACT/360					0.00	0.00	(12,396.52)
CNE100003SY1	(23,600)	7.322827	6.003686	(141,687.00)	(141,687.00)	(11,718.25)	(1,771.610100)	4	(51.92)	(678.27)	100.00	0.00	0.00	0.00	(12,396.52)
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
300327.ZK	(4,900)	CNY	3.248746	0.00	(15,918.85)		4.322569	ACT/360					0.00	0.00	0.97
CNE100001FH7	0	7.322827	3.248944	0.00	(15,919.82)	0.97	(1,700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	0.97

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(75,672)	CNY	4.972124	(355,946.74)	(376,250.55)		4.330000	ACT/360					2,272.34	0.00	(4,554.55)
CNE100003ZL3	(76,761)	7.322827	4.907915	(378,699.74)	(371,391.72)	(4,858.84)	(1,771.345400)	4	(129.59)	(1,968.06)	100.00	0.00	(213.36)	0.00	(4,554.55)
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	5.185156	(212,982.24)	(214,655.10)		4.330000	ACT/360					0.00	0.00	(15,056.06)
CNE100001WV3	(41,398)	7.322827	4.847939	(200,694.98)	(200,694.98)	(13,960.12)	(1,713.527200)	4	(77.24)	(1,095.94)	100.00	0.00	0.00	0.00	(15,056.06)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(5,500)	CNY	12.398218	(55,998.12)	(68,190.20)		4.330000	ACT/360					0.00	0.00	(2,988.14)
CNE100005ZD5	(4,500)	7.322827	11.866521	(52,814.64)	(65,265.87)	(2,924.33)	(987.222200)	4	(9.00)	(63.81)	100.00	0.00	0.00	0.00	(2,988.14)
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.848575	(22,002.97)	(22,182.91)		4.330000	ACT/360					0.00	0.00	184.71
TW0001785004	(12,000)	32.782000	1.864006	(22,368.07)	(22,368.07)	185.17	(450.000000)	4	(0.06)	(0.45)	100.00	0.00	0.00	0.00	184.71
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	4.362150	(44,473.45)	(43,621.50)		4.330000	ACT/360					0.00	0.00	7,402.45
TW0002359007	(10,000)	32.782000	5.121951	(51,219.51)	(51,219.51)	7,598.01	(1,297.500000)	4	(9.87)	(195.56)	100.00	0.00	0.00	0.00	7,402.45
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.483436	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	34.337500	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	1.070258	0.00	0.00		0.000000	ACT/360					3,606.97	0.00	3,327.24
TH5456010R17	0	34.337500	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(279.73)	100.00	0.00	(279.73)	0.00	3,327.24
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300143.ZK	0	CNY	1.208550	0.00	0.00		0.000000	ACT/360					1,253.90	0.00	1,163.50
CNE100000XF6	0	7.322827	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	(3,560)	CNY	11.783701	(685.15)	(41,949.98)		4.330000	ACT/360					0.00	0.00	118.49
CNE100003RN6	(60)	7.322827	11.818423	(735.96)	(42,073.59)	123.61	(2,250.000000)	4	(0.34)	(5.12)	100.00	0.00	0.00	0.00	118.49
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(22,760)	CNY	1.940508	(43,089.51)	(44,165.95)		4.330000	ACT/360					(3,994.85)	0.00	(4,085.32)
CNE100002R73	(22,760)	7.322827	1.943233	(44,227.98)	(44,227.98)	62.03	(1,239.015800)	4	(9.51)	(152.51)	100.00	0.00	(67.88)	0.00	(4,085.32)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.124863	0.00	0.00		0.000000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	0	7.322827	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	0.696452	0.00	0.00		0.000000	ACT/360					(1,895.02)	0.00	(1,947.24)
CNE100000VF0	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(52.23)	100.00	0.00	(52.23)	0.00	(1,947.24)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300751.ZK	(9,700)	CNY	13.519370	(35,737.48)	(131,137.89)		4.330000	ACT/360					0.00	0.00	2,513.70
CNE100003FS0	(2,600)	7.322827	13.780200	(34,828.59)	(133,667.94)	2,530.05	(850.000000)	4	(4.25)	(16.35)	100.00	0.00	0.00	0.00	2,513.70
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(766)	CNY	18.918924	(1,141.55)	(14,491.90)		4.330000	ACT/360					0.00	0.00	126.18
CNE100005972	(66)	7.322827	19.089682	(1,174.40)	(14,622.70)	130.80	(1,475.000000)	4	(0.33)	(4.62)	100.00	0.00	0.00	0.00	126.18
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(28,255)	CNY	3.144960	(88,757.15)	(88,860.86)		4.330000	ACT/360					0.00	0.00	3,362.27
CNE100004N83	(28,255)	7.322827	3.284795	(92,811.89)	(92,811.89)	3,951.03	(2,103.725000)	4	(40.70)	(588.76)	100.00	0.00	0.00	0.00	3,362.27
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	6.594448	(8,629.16)	(8,572.78)		4.330000	ACT/360					16.90	0.00	(790.97)
CNE100006BK9	(1,300)	7.322827	6.008713	(7,811.33)	(7,811.33)	(761.46)	(1,750.000000)	4	(3.26)	(46.42)	100.00	0.00	(1.66)	0.00	(790.97)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(95,733)	CNY	8.997892	(718,644.70)	(861,395.17)		4.330000	ACT/360					(1,261.05)	0.00	(51,314.54)
CNE100003RP1	(83,665)	7.322827	8.514266	(710,885.83)	(815,096.26)	(46,298.91)	(1,713.576400)	4	(256.57)	(3,754.59)	100.00	0.00	(1,060.35)	0.00	(51,314.54)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.634615	0.00	0.00		0.000000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	0	7.322827	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	0.971570	(364,548.89)	(376,969.07)		4.330000	ACT/360					0.00	0.00	(1,437.90)
TW0001101004	(388,000)	32.782000	0.966463	(374,987.64)	(374,987.64)	(1,981.42)	(146.005100)	4	30.32	543.53	100.00	0.00	0.00	0.00	(1,437.90)
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	(2,213)	CNY	2.008787	0.00	(4,445.45)		4.322569	ACT/360					0.00	0.00	(5.30)
CNE1000047J2	0	7.322827	2.006393	0.00	(4,440.15)	(5.30)	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(5.30)
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.288817	(82,155.95)	(79,906.66)		4.330000	ACT/360					0.00	0.00	10,704.04
TW0002371002	(62,000)	32.782000	1.460366	(90,542.69)	(90,542.69)	10,636.04	(300.000000)	4	4.04	68.01	100.00	0.00	0.00	0.00	10,704.04
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(219,900)	CNY	1.651002	(326,082.73)	(363,055.30)		4.330000	ACT/360					0.00	0.00	16,226.77
CNE000000RBB	(195,100)	7.322827	1.732413	(339,434.00)	(380,957.71)	17,902.40	(1,687.916400)	4	(112.06)	(1,675.63)	100.00	0.00	0.00	0.00	16,226.77
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(20)	CNY	0.688259	(13.23)	(13.77)		4.330000	ACT/360					15,102.40	0.00	14,944.83
CNE000001GL8	(20)	7.322827	0.686905	(13.74)	(13.74)	(0.03)	(487.500000)	4	(0.00)	(157.54)	100.00	0.00	(157.54)	0.00	14,944.83
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	0	CNY	1.424313	0.00	0.00		0.000000	ACT/360					6,969.52	0.00	6,891.97
CNE000000TM1	0	7.322827	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN															
TOP_n.BK	(407,100)	THB	0.779032	(320,574.15)	(317,143.79)		4.330000	ACT/360					0.00	0.00	20,879.30
TH0796010R11	(407,100)	34.337500	0.832451	(338,890.91)	(338,890.91)	21,747.12	(1,024.459500)	4	(50.47)	(867.82)	100.00	0.00	0.00	0.00	20,879.30
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(14,500)	CNY	4.775478	(67,434.98)	(69,244.44)		4.330000	ACT/360					1,216.67	0.00	927.12
CNE100003LT6	(14,500)	7.322827	4.770375	(69,170.43)	(69,170.43)	(74.01)	(1,725.000000)	4	(23.99)	(215.54)	100.00	0.00	(46.66)	0.00	927.12
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	(27,800)	CNY	0.345495	(44,991.62)	(9,604.76)		4.330000	ACT/360					3,344.58	0.00	3,719.79
CNE000000ZV9	(131,700)	7.322827	0.359157	(47,300.98)	(9,984.56)	379.80	(413.610400)	4	0.52	(4.59)	100.00	0.00	(4.21)	0.00	3,719.79
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.874573	(47,606.06)	(48,292.83)		4.330000	ACT/360					0.00	0.00	616.84
CNE000000S27	(16,800)	7.322827	2.926537	(49,165.82)	(49,165.82)	872.99	(1,781.398800)	4	(17.64)	(256.15)	100.00	0.00	0.00	0.00	616.84
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.061066	(36,554.65)	(36,818.98)		4.330000	ACT/360					0.00	0.00	1,174.43
CNE000000H87	(34,700)	7.322827	1.100687	(38,193.84)	(38,193.84)	1,374.86	(1,786.239100)	4	(13.54)	(200.43)	100.00	0.00	0.00	0.00	1,174.43
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(574,600)	CNY	1.664658	(933,774.99)	(956,512.35)		4.330000	ACT/360					0.00	0.00	(25,353.19)
CNE1000012X7	(574,600)	7.322827	1.628173	(935,548.13)	(935,548.13)	(20,964.22)	(1,719.461300)	4	(333.47)	(4,388.97)	100.00	0.00	0.00	0.00	(25,353.19)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	3.153154	0.00	0.00		0.000000	ACT/360					978.36	0.00	974.12
CNE1000041X6	0	7.322827	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	0.376904	(233,111.91)	(237,330.57)		4.330000	ACT/360					0.00	0.00	(5,075.90)
CNE0000002J9	(629,685)	7.322827	0.369543	(232,695.39)	(232,695.39)	(4,635.18)	(1,036.517000)	4	(39.13)	(440.72)	100.00	0.00	0.00	0.00	(5,075.90)
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(26,000)	TWD	4.301141	(112,079.16)	(111,829.66)		4.330000	ACT/360					0.00	0.00	5,577.63
TW0003037008	(26,000)	32.782000	4.510651	(117,276.93)	(117,276.93)	5,447.26	(150.000000)	4	9.44	130.37	100.00	0.00	0.00	0.00	5,577.63
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.264747	(221.52)	(221.77)		4.330000	ACT/360					0.00	0.00	14.08
CNE1000059G3	(52)	7.322827	4.569353	(237.61)	(237.61)	15.84	(2,350.000000)	4	(0.12)	(1.76)	100.00	0.00	0.00	0.00	14.08
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	0	CNY	2.509960	0.00	0.00		0.000000	ACT/360					123.45	0.00	122.85
CNE100003JR4	0	7.322827	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	(478,800)	CNY	1.993766	(912,823.41)	(954,614.99)		4.330000	ACT/360					0.00	0.00	61,017.95
CNE100000QJ2	(461,900)	7.322827	2.127221	(985,030.71)	(1,018,513.41)	63,898.42	(1,286.052100)	4	(207.62)	(2,880.47)	100.00	0.00	0.00	0.00	61,017.95

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(44,366)	CNY	6.714620	(245,572.52)	(297,900.85)		4.330000	ACT/360					0.00	0.00	16,136.45
CNE100004413	(34,466)	7.322827	7.105934	(245,578.08)	(315,261.86)	17,361.02	(1,767.362700)	4	(91.02)	(1,224.57)	100.00	0.00	0.00	0.00	16,136.45
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	0	CNY	2.865014	0.00	0.00		0.000000	ACT/360					(1,093.32)	0.00	(1,113.34)
CNE000000BW8	0	7.322827	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	0.726008	(132,250.10)	(137,215.55)		4.330000	ACT/360					0.00	0.00	(602.58)
TW0001605004	(189,000)	32.782000	0.722561	(136,564.03)	(136,564.03)	(651.52)	(375.000000)	4	2.65	48.94	100.00	0.00	0.00	0.00	(602.58)
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002739.ZK	(72,303)	CNY	1.560873	(108,838.79)	(112,855.78)		4.330000	ACT/360					0.00	0.00	4,404.96
CNE100001WW1	(72,303)	7.322827	1.631433	(117,957.51)	(117,957.51)	5,101.73	(2,173.527000)	4	(51.52)	(696.77)	100.00	0.00	0.00	0.00	4,404.96
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	0	CNY	9.384354	0.00	0.00		0.000000	ACT/360					26,462.09	0.00	26,376.83
CNE0000016J9	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(85.26)	100.00	0.00	(85.26)	0.00	26,376.83
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000338.ZK	(259,000)	CNY	1.985572	(512,197.62)	(514,263.17)		4.330000	ACT/360					0.00	0.00	(7,906.58)
CNE1000000D4	(259,000)	7.322827	1.956231	(506,663.86)	(506,663.86)	(7,599.31)	(775.000000)	4	(49.32)	(307.26)	100.00	0.00	0.00	0.00	(7,906.58)
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	0	THB	0.142119	0.00	0.00		0.000000	ACT/360					1,205.75	0.00	1,110.80
TH3871010R19	0	34.337500	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(94.95)	100.00	0.00	(94.95)	0.00	1,110.80
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	0	CNY	5.497877	0.00	0.00		0.000000	ACT/360					411.50	0.00	404.25
CNE1000047Z8	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.25)	100.00	0.00	(7.25)	0.00	404.25
WISTRON NEWEB CORPORATION CMN															
6285.TW	(40,000)	TWD	4.377402	(157,858.00)	(175,096.09)		4.330000	ACT/360					0.00	0.00	(7,353.45)
TW0006285000	(40,000)	32.782000	4.192073	(167,682.92)	(167,682.92)	(7,413.17)	(378.750000)	4	3.56	59.72	100.00	0.00	0.00	0.00	(7,353.45)
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	74.736136	(145,411.49)	(149,472.27)		4.330000	ACT/360					0.00	0.00	10,454.45
TW0006669005	(2,000)	32.782000	79.878049	(159,756.10)	(159,756.10)	10,283.83	(225.000000)	4	10.13	170.62	100.00	0.00	0.00	0.00	10,454.45
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.162772	(23,475.31)	(23,790.49)		4.330000	ACT/360					0.00	0.00	380.33
TW0003702007	(11,000)	32.782000	2.194481	(24,139.30)	(24,139.30)	348.80	(100.000000)	4	2.25	31.53	100.00	0.00	0.00	0.00	380.33
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.386005	(23,481.37)	(23,702.03)		4.330000	ACT/360					0.00	0.00	(199.27)
TW0003036000	(7,000)	32.782000	3.359368	(23,515.58)	(23,515.58)	(186.46)	(539.285700)	4	(0.69)	(12.82)	100.00	0.00	0.00	0.00	(199.27)

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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.)															
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(11,772)	CNY	2.811756	(23,794.59)	(33,099.99)		4.330000	ACT/360					0.00	0.00	2,670.84
CNE100003F35	(8,772)	7.322827	3.051288	(27,516.19)	(35,919.76)	2,819.77	(1,967.020000)	4	(9.69)	(148.93)	100.00	0.00	0.00	0.00	2,670.84
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	0	CNY	1.175775	0.00	0.00		0.000000	ACT/360					3,042.88	0.00	2,974.67
CNE000000024	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(68.20)	100.00	0.00	(68.20)	0.00	2,974.67
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	(97,200)	CNY	1.249518	(39,628.84)	(121,453.10)		4.330000	ACT/360					8.70	0.00	(3,940.46)
CNE000000V71	(32,900)	7.322827	1.209801	(39,482.71)	(117,592.62)	(3,860.48)	(1,758.054700)	4	(14.60)	(88.68)	100.00	0.00	(1.42)	0.00	(3,940.46)
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(36,600)	CNY	0.962743	(34,869.95)	(35,236.39)		4.330000	ACT/360					362.24	0.00	2,200.61
CNE100000RK8	(36,600)	7.322827	1.014653	(37,136.30)	(37,136.30)	1,899.91	(871.243100)	4	(3.97)	(61.54)	100.00	0.00	(1.55)	0.00	2,200.61
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(8,900)	CNY	8.410687	(72,171.00)	(74,855.11)		4.330000	ACT/360					7,074.27	0.00	9,929.95
CNE100002DN8	(8,900)	7.322827	8.780914	(78,150.13)	(78,150.13)	3,295.02	(1,725.000000)	4	(25.18)	(439.34)	100.00	0.00	(66.15)	0.00	9,929.95
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(83,800)	CNY	1.229034	(101,623.42)	(102,993.02)		4.330000	ACT/360					863.98	0.00	(220.28)
CNE000001FD7	(83,800)	7.322827	1.222697	(102,462.00)	(102,462.00)	(531.02)	(1,586.306600)	4	(32.46)	(553.24)	100.00	0.00	(106.68)	0.00	(220.28)
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(61,800)	CNY	2.703874	(164,438.62)	(167,099.41)		4.330000	ACT/360					4,527.10	0.00	5,655.37
CNE100001ZF9	(62,600)	7.322827	2.733964	(171,146.15)	(168,958.98)	1,859.56	(1,475.000000)	4	(46.79)	(731.29)	100.00	0.00	(57.02)	0.00	5,655.37
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603185.SH	(9,900)	CNY	2.201336	(21,383.77)	(21,793.22)		4.330000	ACT/360					0.00	0.00	(1,618.14)
CNE100003JF9	(9,900)	7.322827	2.042532	(20,221.06)	(20,221.06)	(1,572.16)	(1,825.000000)	4	(8.41)	(45.98)	100.00	0.00	0.00	0.00	(1,618.14)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(1,113,700)	CNY	1.052872	(1,129,267.30)	(1,172,583.70)		4.330000	ACT/360					27,773.26	0.00	18,232.76
CNE000000FH0	(1,113,700)	7.322827	1.044635	(1,163,410.29)	(1,163,410.29)	(9,173.41)	(525.000000)	4	(24.75)	(367.09)	100.00	0.00	(53.05)	0.00	18,232.76
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	5.799673	(66,648.15)	(72,820.70)		4.330000	ACT/360					0.00	0.00	(3,690.23)
CNE100003N19	(12,556)	7.322827	5.526644	(69,392.55)	(69,392.55)	(3,428.15)	(1,469.289500)	4	(18.86)	(262.08)	100.00	0.00	0.00	0.00	(3,690.23)
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	3.069853	(144,925.63)	(146,125.00)		4.330000	ACT/360					0.00	0.00	15,103.35
CNE100003QF4	(47,600)	7.322827	3.404482	(162,053.34)	(162,053.34)	15,928.35	(1,821.848700)	4	(53.85)	(825.00)	100.00	0.00	0.00	0.00	15,103.35
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(13,070)	CNY	4.219682	(54,060.30)	(55,151.25)		4.330000	ACT/360					225.55	0.00	(3,719.14)
CNE100000K31	(13,070)	7.322827	3.934243	(51,420.56)	(51,420.56)	(3,730.68)	(1,229.896700)	4	(12.28)	(214.01)	100.00	0.00	(31.13)	0.00	(3,719.14)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 20, 2025
Run Date: Jan 20, 2025 11:32 PM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	(6,700)	CNY	1.006442	(6,857.48)	(6,743.16)		4.330000	ACT/360					325.15	0.00	185.17
CNE000000YL3	(6,700)	7.322827	0.995599	(6,670.51)	(6,670.51)	(72.65)	(1,750.000000)	4	(2.53)	(67.33)	100.00	0.00	(57.47)	0.00	185.17
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(151,964)	CNY	0.682796	(71,398.95)	(103,760.48)		4.330000	ACT/360					0.00	0.00	1,546.85
CNE000000016	(105,764)	7.322827	0.693802	(73,757.06)	(105,432.98)	1,672.50	(1,125.274100)	4	(13.45)	(125.65)	100.00	0.00	0.00	0.00	1,546.85
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(115,600)	CNY	2.940122	(332,924.53)	(339,878.05)		4.330000	ACT/360					0.00	0.00	(14,428.58)
CNE1000031H0	(115,600)	7.322827	2.822764	(326,311.46)	(326,311.46)	(13,566.59)	(1,117.560500)	4	(64.10)	(861.99)	100.00	0.00	0.00	0.00	(14,428.58)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.065162	(6,833.94)	0.00		4.330000	ACT/360					829.18	0.00	664.95
CNE000000800	(6,300)	7.322827	0.000000	(7,579.10)	0.00	0.00	(125.000000)	4	0.67	(164.23)	100.00	0.00	(162.88)	0.00	664.95
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(277,452)	CNY	1.648271	(447,107.24)	(457,315.99)		4.330000	ACT/360					(1,199.90)	0.00	(33,037.53)
CNE100002RH0	(277,452)	7.322827	1.537432	(426,563.65)	(426,563.65)	(30,752.34)	(1,007.342100)	4	(73.80)	(1,085.29)	100.00	0.00	(50.97)	0.00	(33,037.53)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600581.SH	(21,200)	CNY	0.423334	(32,516.85)	(8,974.68)		4.330000	ACT/360					(191.90)	0.00	(902.12)
CNE000001C65	(82,100)	7.322827	0.397318	(33,955.10)	(8,423.14)	(551.53)	(1,761.693000)	4	(11.83)	(158.69)	100.00	0.00	(150.00)	0.00	(902.12)
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600509.SH	(19,700)	CNY	0.835743	(16,060.72)	(16,464.13)		4.330000	ACT/360					0.00	0.00	(688.69)
CNE0000019W6	(19,700)	7.322827	0.801987	(15,799.14)	(15,799.14)	(664.99)	(1,556.979600)	4	(5.05)	(23.70)	100.00	0.00	0.00	0.00	(688.69)
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND															
000949.ZK	(17,800)	CNY	0.568087	0.00	(10,111.94)		4.322569	ACT/360					0.00	0.00	(128.09)
CNE0000010N4	0	7.322827	0.560891	0.00	(9,983.86)	(128.09)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(128.09)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(23,009)	CNY	0.497076	(22,655.06)	(11,437.22)		4.330000	ACT/360					633.97	0.00	1,132.59
CNE000000QG9	(46,109)	7.322827	0.524397	(24,179.42)	(12,065.85)	628.63	(1,825.000000)	4	(8.58)	(130.01)	100.00	0.00	(72.91)	0.00	1,132.59
YAGEO CORP CMN															
2327.TW	(8,000)	TWD	16.075895	(127,500.68)	(128,607.16)		4.330000	ACT/360					0.00	0.00	9,768.58
TW0002327004	(8,000)	32.782000	17.285650	(138,285.20)	(138,285.20)	9,678.04	(250.000000)	4	7.78	90.54	100.00	0.00	0.00	0.00	9,768.58
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(44,700)	CNY	2.369304	(76,139.52)	(105,907.88)		4.330000	ACT/360					127.11	0.00	(3,275.49)
CNE100002Z65	(33,200)	7.322827	2.301009	(76,532.44)	(102,855.12)	(3,052.76)	(1,575.075300)	4	(24.11)	(349.84)	100.00	0.00	(2.80)	0.00	(3,275.49)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(51,035)	CNY	5.316253	(259,922.63)	(271,314.98)		4.330000	ACT/360					0.00	0.00	(14,863.51)
CNE100000L55	(51,035)	7.322827	5.045450	(257,494.52)	(257,494.52)	(13,820.46)	(1,405.839100)	4	(70.53)	(1,043.05)	100.00	0.00	0.00	0.00	(14,863.51)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605198.SH	0	CNY	4.040789	0.00	0.00		0.000000	ACT/360					(1,059.18)	0.00	(1,086.39)
CNE1000044H3	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(27.21)	100.00	0.00	(27.21)	0.00	(1,086.39)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002254.ZK	(336,885)	CNY	1.267270	(369,958.01)	(426,924.33)		4.330000	ACT/360					10,916.01	0.00	1,402.88
CNE100000C56	(300,685)	7.322827	1.244738	(373,929.48)	(419,333.40)	(7,590.93)	(1,873.235600)	4	(147.53)	(1,922.20)	100.00	0.00	(164.56)	0.00	1,402.88
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601933.SH	0	CNY	0.770194	0.00	0.00		0.000000	ACT/360					369.10	0.00	348.42
CNE100000XX9	0	7.322827	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	1.365593	(225,906.86)	(224,640.03)		4.330000	ACT/360					0.00	0.00	14,100.01
CNE0000017Y6	(164,500)	7.322827	1.457350	(239,734.15)	(239,734.15)	15,094.12	(1,525.000000)	4	(66.86)	(994.10)	100.00	0.00	0.00	0.00	14,100.01
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002489.ZK	0	CNY	0.467033	(59,779.16)	0.00		4.330000	ACT/360					(2,250.07)	0.00	(2,483.63)
CNE100000VP9	(133,500)	7.322827	0.000000	(59,050.52)	0.00	0.00	(1,401.741500)	4	(16.17)	(233.56)	100.00	0.00	(233.56)	0.00	(2,483.63)
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600177.SH	(150,200)	CNY	1.107496	(185,343.61)	(166,345.88)		4.330000	ACT/360					1,788.11	0.00	16,853.24
CNE000000XR2	(167,500)	7.322827	1.214585	(203,457.03)	(182,430.63)	16,084.75	(1,747.134300)	4	(65.48)	(1,019.62)	100.00	0.00	(106.06)	0.00	16,853.24
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000538.ZK	(39,000)	CNY	7.775686	(305,214.16)	(303,251.76)		4.330000	ACT/360					0.00	0.00	15,580.36
CNE0000008X7	(39,000)	7.322827	8.186871	(319,287.97)	(319,287.97)	16,036.21	(809.487100)	4	(30.23)	(455.86)	100.00	0.00	0.00	0.00	15,580.36
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
000878.ZK	(3,700)	CNY	1.726109	(6,325.05)	(6,386.60)		4.330000	ACT/360					0.00	0.00	(244.05)
CNE000000W13	(3,700)	7.322827	1.664687	(6,159.34)	(6,159.34)	(227.26)	(1,075.000000)	4	(1.15)	(16.79)	100.00	0.00	0.00	0.00	(244.05)
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
000948.ZK	(16,200)	CNY	2.202701	(35,234.17)	(35,683.76)		4.330000	ACT/360					0.00	0.00	688.44
CNE0000010M6	(16,200)	7.322827	2.253462	(36,506.08)	(36,506.08)	822.32	(1,506.327100)	4	(10.35)	(133.88)	100.00	0.00	0.00	0.00	688.44
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002059.ZK	(437,951)	CNY	0.701915	(236,309.62)	(307,404.27)		4.330000	ACT/360					7,038.19	0.00	13,551.85
CNE000001NB5	(333,251)	7.322827	0.720436	(240,889.59)	(315,515.74)	8,111.47	(1,831.942700)	4	(91.28)	(1,597.81)	100.00	0.00	(725.08)	0.00	13,551.85
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
601877.SH	(50,500)	CNY	2.990648	(145,507.22)	(151,027.75)		4.330000	ACT/360					0.00	0.00	10,641.80
CNE100000KD8	(50,500)	7.322827	3.196908	(161,443.85)	(161,443.85)	10,416.11	(105.544500)	4	15.15	225.70	100.00	0.00	0.00	0.00	10,641.80
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300401.ZK	0	CNY	1.914561	0.00	0.00		0.000000	ACT/360					575.85	0.00	362.15
CNE100001XX7	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(213.71)	100.00	0.00	(213.71)	0.00	362.15

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002203.ZK	(18,100)	CNY	1.457088	(32,280.84)	(26,373.29)		4.330000	ACT/360					9.05	0.00	116.79
CNE1000008X5	(21,900)	7.322827	1.468038	(32,150.03)	(26,571.49)	198.20	(1,100.000000)	4	(6.00)	(90.47)	100.00	0.00	(17.02)	0.00	116.79
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(136,400)	CNY	0.337301	(44,799.62)	(46,007.92)		4.330000	ACT/360					0.00	0.00	1,569.84
CNE000001G79	(134,900)	7.322827	0.350820	(47,344.91)	(47,851.91)	1,844.00	(1,903.650800)	4	(18.00)	(274.15)	100.00	0.00	0.00	0.00	1,569.84
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(51,861)	CNY	4.062639	(220,699.63)	(210,692.52)		4.330000	ACT/360					2,276.37	0.00	(2,192.16)
CNE100001VW3	(55,061)	7.322827	3.995794	(220,012.41)	(207,225.87)	(3,466.64)	(1,502.252500)	4	(65.63)	(1,001.88)	100.00	0.00	(113.68)	0.00	(2,192.16)
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(16,800)	CNY	2.366573	(31,715.87)	(39,758.42)		4.330000	ACT/360					603.71	0.00	(1,138.08)
CNE000001JL2	(13,400)	7.322827	2.273844	(30,193.78)	(38,200.57)	(1,557.85)	(1,876.679100)	4	(12.90)	(183.94)	100.00	0.00	(8.36)	0.00	(1,138.08)
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	0	CNY	3.577853	(63,806.98)	0.00		4.330000	ACT/360					(2,741.29)	0.00	(2,970.27)
CNE000000WQ6	(18,700)	7.322827	0.000000	(61,173.19)	0.00	0.00	(1,345.454500)	4	(16.49)	(228.97)	100.00	0.00	(242.78)	0.00	(2,970.27)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.309218	0.00	0.00		0.000000	ACT/360					(145.85)	0.00	(157.48)
CNE100003K12	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	2.294196	(17,208.77)	(17,894.73)		4.330000	ACT/360					0.00	0.00	(484.24)
CNE100000NC4	(7,800)	7.322827	2.242678	(17,492.89)	(17,492.89)	(401.84)	(1,978.846100)	4	(7.36)	(82.40)	100.00	0.00	0.00	0.00	(484.24)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(30,621)	CNY	3.982069	(106,154.66)	(121,934.93)		4.330000	ACT/360					2,062.35	0.00	(133.60)
CNE100003RM8	(26,784)	7.322827	3.915336	(105,347.17)	(119,891.52)	(2,043.42)	(1,015.436400)	4	(17.27)	(152.54)	100.00	0.00	(84.18)	0.00	(133.60)
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002050.ZK	(73,500)	CNY	3.904230	(471,668.76)	(286,960.92)		4.330000	ACT/360					(12,988.62)	0.00	(34,723.89)
CNE000001M22	(118,600)	7.322827	3.612864	(428,928.80)	(265,545.51)	(21,415.40)	(875.000000)	4	(63.05)	(319.87)	100.00	0.00	(178.53)	0.00	(34,723.89)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(489,400)	CNY	2.714799	(1,342,181.46)	(1,328,622.49)		4.330000	ACT/360					0.00	0.00	(72,872.02)
CNE100001B07	(489,400)	7.322827	2.563134	(1,254,397.56)	(1,254,397.56)	(74,224.93)	(149.749600)	4	95.05	1,352.91	100.00	0.00	0.00	0.00	(72,872.02)
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	0	CNY	0.361882	0.00	0.00		0.000000	ACT/360					(697.69)	0.00	(757.65)
CNE0000010Q7	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	1.100668	0.00	0.00		0.000000	ACT/360					(67.50)	0.00	(80.87)
CNE000001DJ9	0	7.322827	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)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	(25,000)	CNY	2.298293	(54,237.60)	(57,457.32)		4.330000	ACT/360					0.00	0.00	(784.59)
CNE1000034X1	(25,000)	7.322827	2.275117	(56,877.93)	(56,877.93)	(579.40)	(1,341.800000)	4	(13.37)	(205.20)	100.00	0.00	0.00	0.00	(784.59)
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	0	CNY	8.562268	0.00	0.00		0.000000	ACT/360					(129.52)	0.00	(155.05)
CNE1000049C3	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	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	0.712840	(803,566.56)	(789,612.31)		4.330000	ACT/360					18.72	0.00	66,816.76
CNE100001SP3	(1,107,700)	7.322827	0.772939	(856,184.53)	(856,184.53)	66,572.22	(393.107300)	4	15.23	225.83	100.00	0.00	0.02	0.00	66,816.76
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
600121.SH	(364,703)	CNY	0.529850	0.00	(193,237.90)		4.330000	ACT/360					(36.01)	0.00	93.09
CNE000000TS8	0	7.322827	0.530204	0.00	(193,367.00)	129.10	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	93.09
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(22,300)	CNY	2.961971	(64,951.76)	(66,051.95)		4.330000	ACT/360					0.00	0.00	(2,009.89)
CNE000000F14	(22,300)	7.322827	2.885548	(64,347.72)	(64,347.72)	(1,704.23)	(1,577.242100)	4	(20.72)	(305.65)	100.00	0.00	0.00	0.00	(2,009.89)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	0	CNY	16.272405	0.00	0.00		0.000000	ACT/360					44,069.02	0.00	43,510.55
CNE100001CY9	0	7.322827	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(558.47)	100.00	0.00	(558.47)	0.00	43,510.55
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(95,300)	CNY	2.757132	(264,862.72)	(262,754.69)		4.330000	ACT/360					0.00	0.00	(11,599.18)
CNE100002TK0	(95,300)	7.322827	2.650681	(252,609.87)	(252,609.87)	(10,144.82)	(1,802.938000)	4	(102.26)	(1,454.36)	100.00	0.00	0.00	0.00	(11,599.18)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(73,400)	CNY	1.179872	(88,634.20)	(86,602.63)		4.330000	ACT/360					585.54	(3,615.61)	2,577.81
CNE0000006B7	(75,900)	7.322827	1.260464	(95,669.22)	(92,518.06)	5,915.43	(1,247.760200)	4	(19.21)	(307.55)	100.00	(3,615.61)	(16.05)	0.00	2,585.61
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(55,300)	CNY	1.163485	(66,029.02)	(64,340.73)		4.330000	ACT/360					116.20	0.00	1,589.06
CNE000000F30	(58,100)	7.322827	1.192183	(69,265.83)	(65,927.72)	1,586.99	(867.039500)	4	(7.57)	(114.14)	100.00	0.00	(5.55)	0.00	1,589.06
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(214,900)	CNY	0.778388	(57,542.74)	(167,275.57)		4.330000	ACT/360					0.00	0.00	(541.06)
CNE100001666	(73,400)	7.322827	0.776700	(54,845.00)	(166,912.87)	(362.71)	(1,991.689300)	4	(25.24)	(178.35)	100.00	0.00	0.00	0.00	(541.06)
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002758.ZK	(16,300)	CNY	1.189431	(19,389.71)	(19,387.73)		4.330000	ACT/360					0.00	0.00	(656.54)
CNE100002029	(16,300)	7.322827	1.151734	(18,773.26)	(18,773.26)	(614.47)	(1,750.000000)	4	(7.17)	(42.06)	100.00	0.00	0.00	0.00	(656.54)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(217,700)	CNY	0.994152	(98,733.46)	(216,426.81)		4.330000	ACT/360					0.00	0.00	(1,790.72)
CNE000001527	(101,600)	7.322827	0.987657	(99,282.40)	(215,013.00)	(1,413.81)	(1,450.000000)	4	(27.83)	(376.91)	100.00	0.00	0.00	0.00	(1,790.72)
TOTAL Short				(68,890,253.29)	(69,926,606.06)								1,082,073.93	(33,632.09)	1,867,441.24
				(70,780,454.39)	(70,925,093.95)	998,487.89			(11,391.05)	(161,598.78)		(51,521.80)	(31,440.43)	0.00	1,867,601.56
TOTAL USD				3,850,979.07	3,046,068.39	70,639.85			(21,411.79)	(308,791.83)		(27,176.92)	1,081,128.24	(16,958.36)	815,799.34
				3,897,827.66	2,975,428.54								(52,383.08)	0.00	815,910.77

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