

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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Month to Date Accruals

Contract Currency	Total Equity Mark To Market	Total Dividend Accrued	Total Interest Accrued	Total Unsettled P&L	Total Unsettled Fee	Total Unsettled Financing	Total Mark to Market (Contract)	FX (Contract to Base)	Total Mark to Market (Base)	Long/Short	Current Notional (Base)	Gross Current Notional (Base)	Base CCY
AUD	(85,711.56)	13,975.84	17,609.26	233,548.04	0.00	177.01	179,421.58	0.628880	112,834.65	LONG	117,245,517.58	117,245,517.58	USD
HKD	287,105.15	(49,687.03)	(157,731.58)	1,053,439.58	0.00	(24,004.00)	1,133,126.11	0.128382	145,473.07	SHORT	(118,097,163.36)	118,097,163.36	USD
JPY	(35,924,594.16)	(2,266,337.99)	(1,675,443.57)	95,469,920.64	0.00	(413,965.69)	55,603,544.93	0.006418	356,885.95				
NZD	123,407.96	0.00	3,870.60	3,966.30	0.00	101.89	131,244.85	0.567740	74,512.95				
SGD	(41,805.09)	0.00	(3,164.56)	38,020.36	0.00	(1,047.86)	(6,949.29)	0.737980	(5,128.44)				
USD	316,895.41	(24,564.92)	(376,605.74)	1,395,844.70	0.00	(82,660.13)	1,311,569.46	1.000000	1,311,569.46				
GRAND TOTAL									1,996,147.64				

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	30.200000	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	6.790000	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	63.920000	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	32,361	AUD	39.120000	862,272.13	1,265,962.32		4.335299	ACT/365					47,021.89	0.00	45,402.54
AU000000BHP4	21,233	1.000000	39.068589	824,384.78	1,264,298.60	1,663.72	25.000000	1	(103.82)	(3,283.07)	100.00	0.00	(2,276.99)	0.00	45,402.54
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	157.850000	970,158.20	0.00		4.335299	ACT/365					75,313.23	0.00	73,173.36
AU000000CBA7	6,211	1.000000	0.000000	956,984.77	0.00	0.00	25.000000	1	(120.31)	(2,139.87)	100.00	0.00	(2,584.47)	0.00	73,173.36
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	19,894	AUD	34.210000	580,184.50	680,573.74		4.335299	ACT/365					(2,150.57)	0.00	3,827.99
AU000000CPU5	17,150	1.000000	33.864760	579,481.52	673,705.53	6,868.21	25.000000	1	(72.80)	(889.65)	100.00	0.00	(192.17)	0.00	3,827.99
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	0	AUD	18.620000	0.00	0.00		0.000000	ACT/365					53,579.82	0.00	52,597.82
AU000000FMG4	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(982.00)	100.00	0.00	(982.00)	0.00	52,597.82

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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	38.190000	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	7,122.65
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	0	AUD	238.840000	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	28,127	AUD	3.800000	108,098.36	106,882.60		4.335299	ACT/365					(333.40)	0.00	(1,134.31)
AU000000MPL3	28,298	1.000000	3.812283	107,879.98	107,228.08	(345.48)	25.000000	1	(13.55)	(455.43)	100.00	0.00	(227.20)	0.00	(1,134.31)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	168,177	AUD	1.935000	362,561.76	325,422.49		4.335299	ACT/365					2,987.77	0.00	25,274.56
AU000000MGR9	183,112	1.000000	1.875447	343,410.25	315,407.13	10,015.37	25.000000	1	(43.27)	(1,161.12)	100.00	13,432.55	(336.44)	0.00	25,210.77
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	51,369	AUD	29.900000	1,444,194.20	1,535,933.10		4.335299	ACT/365					0.00	0.00	64,075.14
AU000000NWL7	51,340	1.000000	28.584584	1,467,510.34	1,468,361.51	67,571.59	25.000000	1	(184.20)	(3,496.45)	100.00	0.00	0.00	0.00	64,075.14
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	0	AUD	4.930000	0.00	0.00		0.000000	ACT/365					(3,325.81)	0.00	(3,589.53)
AU000000NHC7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(263.72)	100.00	0.00	(263.72)	0.00	(3,589.53)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
PME.AX	1,897	AUD	270.240000	529,419.00	512,645.28		4.335299	ACT/365					6,719.57	0.00	35,972.54
AU000000PME8	2,013	1.000000	254.391505	511,834.38	482,580.69	30,064.59	25.000000	1	(64.42)	(811.63)	100.00	0.00	(179.77)	0.00	35,972.54
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	9.420000	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	241.020000	0.00	0.00		0.000000	ACT/365					1,949.58	0.00	1,895.82
AU000000REA9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(53.76)	100.00	0.00	(53.76)	0.00	1,895.82
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	118.000000	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	7.130000	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	20.060000	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	53,495	AUD	29.640000	1,561,838.22	1,585,591.80		4.335299	ACT/365					(477.87)	0.00	(76,007.62)
AU000000TNE8	53,451	1.000000	30.978494	1,655,975.00	1,657,194.51	(71,602.71)	25.000000	1	(207.39)	(3,927.04)	100.00	0.00	(19.48)	0.00	(76,007.62)
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
TLS.AX	138,010	AUD	3.970000	303,976.00	547,899.70		4.335299	ACT/365					0.00	0.00	(2,837.20)
AU000000TLS2	75,994	1.000000	3.990079	304,039.66	550,670.76	(2,771.06)	25.000000	1	(38.19)	(66.14)	100.00	0.00	0.00	0.00	(2,837.20)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.660000	0.00	0.00		0.000000	ACT/365					(107.87)	0.00	(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	33.880000	0.00	0.00		0.000000	ACT/365					(269.88)	0.00	(275.11)
AU000000SOL3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.23)	100.00	0.00	(5.23)	0.00	(275.11)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
WBC.AX	0	AUD	32.960000	157,708.58	0.00		4.335299	ACT/365					15,208.40	0.00	14,581.62
AU000000WBC1	4,817	1.000000	0.000000	155,391.72	0.00	0.00	25.000000	1	(19.54)	(626.78)	100.00	0.00	(626.78)	0.00	14,581.62
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	121.940000	19,867.99	0.00		4.335299	ACT/365					1,285.37	0.00	1,252.43
AU000000WTC3	167	1.000000	0.000000	19,630.86	0.00	0.00	25.000000	1	(2.47)	(32.94)	100.00	0.00	(40.94)	0.00	1,252.43
TOTAL Long				6,900,278.94	6,560,911.04								294,278.88	0.00	328,673.87
				6,926,523.27	6,519,446.80	41,464.23			(869.96)	(21,045.08)		13,975.84	(10,639.19)	0.00	328,607.51
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(81,737)	AUD	11.620000	(956,395.10)	(949,783.94)		4.335299	ACT/365					(1,017.40)	0.00	(24,721.81)
AU000000AGL7	(82,094)	1.000000	11.306364	(928,178.84)	(924,148.31)	(25,635.63)	(25.000000)	1	103.69	1,931.23	100.00	0.00	66.18	0.00	(24,721.81)
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(32,286)	AUD	29.690000	(957,930.33)	(958,571.34)		4.335299	ACT/365					(802.77)	0.00	(40,637.56)
AU00000088338	(32,221)	1.000000	28.394481	(914,792.36)	(916,744.21)	(41,827.13)	(25.000000)	1	102.09	1,992.34	100.00	0.00	25.00	0.00	(40,637.56)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(39,201)	AUD	33.820000	(1,319,113.65)	(1,325,777.82)		4.335299	ACT/365					0.00	0.00	3,915.28
AU000000ANN9	(39,201)	1.000000	33.852360	(1,327,046.36)	(1,327,046.36)	1,268.54	(25.000000)	1	148.59	2,646.74	100.00	0.00	0.00	0.00	3,915.28
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
ANZ.AX	(8,712)	AUD	30.200000	(161,242.20)	(263,102.40)		4.335299	ACT/365					(1,146.96)	0.00	(4,295.35)
AU0000000ANZ3	(5,348)	1.000000	29.830629	(158,201.00)	(259,884.44)	(3,217.96)	(25.000000)	1	17.69	69.57	100.00	0.00	16.42	0.00	(4,295.35)
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(12,090)	AUD	2.430000	(32,401.20)	(29,378.70)		4.335299	ACT/365					86.10	0.00	4,922.61
AU0000000APX3	(12,090)	1.000000	2.832482	(34,244.71)	(34,244.71)	4,866.01	(529.648400)	1	(0.63)	(29.50)	100.00	0.00	(15.24)	0.00	4,922.58

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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	0	AUD	67.670000	(156,580.50)	0.00		4.335299	ACT/365					(294.31)	0.00	187.79
AU000000ALL7	(2,221)	1.000000	0.000000	(157,269.02)	0.00	0.00	(25.000000)	1	17.61	482.09	100.00	0.00	482.09	0.00	187.79
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID															
AZJ.AX	0	AUD	3.230000	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	(21,994)	AUD	1.150000	(22,087.50)	(25,293.10)		4.335299	ACT/365					217.52	0.00	(203.10)
AU00000019374	(19,375)	1.000000	1.128520	(21,768.37)	(24,820.66)	(472.44)	(25.000000)	1	2.43	51.83	100.00	0.00	1.40	0.00	(203.10)
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
BXB.AX	0	AUD	19.280000	0.00	0.00		0.000000	ACT/365					3,904.14	0.00	4,006.99
AU000000BXB1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	102.85	100.00	0.00	102.85	0.00	4,006.99
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
BRG.AX	0	AUD	37.540000	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	0	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	39.220000	0.00	0.00		0.000000	ACT/365					(333.27)	0.00	(232.93)
AU000000CAR3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	100.34	100.00	0.00	100.34	0.00	(232.93)
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED															
CHC.AX	(4,313)	AUD	15.220000	(31,527.15)	(65,643.86)		4.335299	ACT/365					0.00	0.00	(320.13)
AU000000CHC0	(2,081)	1.000000	15.143524	(31,320.34)	(65,314.02)	(329.84)	(25.000000)	1	3.50	9.71	100.00	0.00	0.00	0.00	(320.13)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	4.060000	0.00	0.00		0.000000	ACT/365					412.31	0.00	412.26
AU000000165375	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	(1,434)	AUD	311.920000	(365,422.26)	(447,293.28)		4.335299	ACT/365					(6,726.55)	0.00	(13,451.27)
AU000000COH5	(1,171)	1.000000	306.953180	(356,769.84)	(440,170.86)	(7,122.42)	(25.000000)	1	39.87	397.70	100.00	0.00	216.93	0.00	(13,451.27)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	157.850000	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	270.000000	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	(9,407)	AUD	2.010000	(31,736.46)	(18,908.07)		4.335299	ACT/365					(4,168.27)	0.00	(6,342.66)
AU000000DEG6	(15,908)	1.000000	1.767160	(28,097.94)	(16,623.67)	(2,284.40)	(25.000000)	1	3.12	110.01	100.00	0.00	75.41	0.00	(6,342.66)

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Fund: ALL
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Run Date: Jan 24, 2025 01:32 AM EST

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006831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	0	AUD	29.660000	(12,379.32)	0.00		4.335299	ACT/365					(209.21)	0.00	(185.86)
AU000000DMP0	(411)	1.000000	0.000000	(12,056.44)	0.00	0.00	(25.000000)	1	1.35	23.35	100.00	0.00	28.89	0.00	(185.86)
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	0	AUD	0.655000	0.00	0.00		0.000000	ACT/365					19,960.96	0.00	19,063.66
AU000000DRO2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(897.30)	100.00	0.00	(897.30)	0.00	19,063.66
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
EDV.AX	(43,125)	AUD	4.120000	(180,099.48)	(177,675.00)		4.335299	ACT/365					1,593.58	0.00	4,612.43
AU0000154833	(43,086)	1.000000	4.180338	(180,113.83)	(180,277.09)	2,602.09	(25.000000)	1	20.16	416.76	100.00	0.00	108.82	0.00	4,612.43
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	0	AUD	3.050000	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	0	0.00	571.33	100.00	0.00	571.33	0.00	(48,101.79)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
TLC.AX	0	AUD	4.880000	0.00	0.00		0.000000	ACT/365					4,878.42	0.00	5,031.78
AU0000219529	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	153.36	100.00	0.00	153.36	0.00	5,031.78
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
LYC.AX	0	AUD	6.630000	(16,780.32)	0.00		4.335299	ACT/365					(4,730.93)	0.00	(4,577.71)
AU000000LYC6	(2,439)	1.000000	0.000000	(15,955.95)	0.00	0.00	(25.000000)	1	1.78	153.21	100.00	0.00	157.80	0.00	(4,577.71)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(2,563)	AUD	35.370000	(201,368.58)	(90,653.31)		4.335299	ACT/365					(9,052.87)	0.00	(10,662.76)
AU000000MIN4	(5,469)	1.000000	34.510069	(188,102.58)	(88,449.31)	(2,204.00)	(25.000000)	1	20.96	594.11	100.00	0.00	462.81	0.00	(10,662.76)
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID															
NAB.AX	(14,907)	AUD	39.160000	0.00	(583,758.12)		4.336072	ACT/365					0.00	0.00	78.70
AU000000NAB4	0	1.000000	39.165279	0.00	(583,836.82)	78.70	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	78.70
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(30,426)	AUD	16.060000	(440,732.25)	(488,641.56)		4.335299	ACT/365					(27.93)	0.00	(21,919.96)
AU000000NXT8	(27,983)	1.000000	15.316594	(426,781.17)	(466,022.68)	(22,618.88)	(25.000000)	1	47.67	726.84	100.00	0.00	1.83	0.00	(21,919.96)
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	0	AUD	17.280000	0.00	0.00		0.000000	ACT/365					(2,667.79)	0.00	(2,558.28)
AU000000NST8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	109.51	100.00	0.00	109.51	0.00	(2,558.28)
ORICA LIMITED CMN ORDINARY FULLY PAID															
ORI.AX	0	AUD	16.990000	0.00	0.00		0.000000	ACT/365					573.19	0.00	594.96
AU000000ORI1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	21.77	100.00	0.00	21.77	0.00	594.96
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
ORG.AX	0	AUD	11.320000	(670,731.40)	0.00		4.335299	ACT/365					(14,421.13)	0.00	(12,433.34)
AU000000ORG5	(61,310)	1.000000	0.000000	(682,989.04)	0.00	0.00	(25.000000)	1	76.53	1,987.79	100.00	0.00	2,017.86	0.00	(12,433.34)

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006831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	0	AUD	2.350000	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
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
PDN.AX	0	AUD	9.200000	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	(19,405)	AUD	2.320000	(37,678.48)	(45,019.60)		4.335299	ACT/365					(1,329.87)	0.00	(1,691.34)
AU000000PLS0	(15,442)	1.000000	2.294609	(35,062.64)	(44,526.88)	(492.72)	(50.000000)	1	3.65	131.25	100.00	0.00	82.89	0.00	(1,691.34)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(7,990)	AUD	32.910000	(563,355.60)	(262,950.90)		4.335299	ACT/365					13,353.09	0.00	22,926.91
AU000000RHC8	(17,228)	1.000000	34.013594	(590,959.49)	(271,768.62)	8,817.72	(25.000000)	1	66.33	756.10	100.00	0.00	544.25	0.00	22,926.91
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	118.000000	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	9.900000	(394,238.48)	(384,149.70)		4.335299	ACT/365					(425.21)	0.00	(23,610.93)
AU000000SFR8	(38,803)	1.000000	9.280055	(360,093.96)	(360,093.96)	(24,055.74)	(25.000000)	1	40.07	870.02	100.00	0.00	24.21	0.00	(23,610.93)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SCG.AX	(62,439)	AUD	3.600000	(226,029.18)	(224,780.40)		4.335299	ACT/365					0.00	0.00	1,222.75
AU000000SCG8	(62,439)	1.000000	3.617879	(225,896.74)	(225,896.74)	1,116.34	(25.000000)	1	25.28	106.42	100.00	0.00	0.00	0.00	1,222.75
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(46,441)	AUD	2.640000	(140,278.80)	(122,604.24)		4.335299	ACT/365					(64.07)	0.00	3,363.34
AU000000SIG5	(50,460)	1.000000	2.707767	(136,281.20)	(125,751.42)	3,147.18	(25.000000)	1	15.23	280.24	100.00	0.00	28.75	0.00	3,363.34
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(31,611)	AUD	27.870000	(896,985.00)	(880,998.57)		4.335299	ACT/365					(4,705.93)	0.00	(11,780.04)
AU000000SHL7	(32,150)	1.000000	27.593082	(886,803.31)	(872,244.92)	(8,753.65)	(25.000000)	1	99.19	1,679.54	100.00	0.00	152.11	0.00	(11,780.04)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	0	AUD	3.530000	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	(60,359)	AUD	5.030000	(266,882.88)	(303,605.77)		4.335299	ACT/365					0.00	0.00	2,666.67
AU000000SGP0	(52,536)	1.000000	5.073127	(266,438.20)	(306,208.86)	2,603.09	(25.000000)	1	29.82	63.58	100.00	0.00	0.00	0.00	2,666.67
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
TLX.AX	(32,483)	AUD	26.890000	(899,441.46)	(873,467.87)		4.335299	ACT/365					(5,275.35)	0.00	(77,107.88)
AU000000TLX2	(33,954)	1.000000	24.617909	(835,864.85)	(799,663.54)	(73,804.33)	(25.000000)	1	93.12	1,971.80	100.00	0.00	179.00	0.00	(77,107.88)

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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.)															
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(204,527)	AUD	10.470000	(2,264,151.48)	(2,141,397.69)		4.335299	ACT/365					8,797.92	0.00	182,156.82
AU000000TWE9	(210,423)	1.000000	11.291254	(2,376,167.99)	(2,309,366.31)	167,968.62	(25.000000)	1	266.72	5,390.28	100.00	0.00	291.48	0.00	182,156.82
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID															
VNT.AX	0	AUD	3.770000	0.00	0.00		0.000000	ACT/365					(996.83)	0.00	(947.97)
AU0000184459	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	48.86	100.00	0.00	48.86	0.00	(947.97)
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
VEA.AX	(510,721)	AUD	2.720000	(1,407,503.40)	(1,389,161.12)		4.335299	ACT/365					(361.56)	0.00	(42,158.06)
AU0000016875	(509,965)	1.000000	2.632041	(1,342,124.81)	(1,344,238.60)	(44,922.52)	(25.000000)	1	149.77	3,126.02	100.00	0.00	8.60	0.00	(42,158.06)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	0	AUD	4.920000	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	(5,712)	AUD	6.370000	0.00	(36,385.44)		4.336072	ACT/365					(714.01)	0.00	(720.57)
AU000000WHC8	0	1.000000	6.366430	0.00	(36,365.05)	(20.39)	(25.000000)	0	0.00	13.83	100.00	0.00	13.83	0.00	(720.57)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	121.940000	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	24.950000	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	(62,104)	AUD	29.800000	(1,947,334.32)	(1,850,699.20)		4.335299	ACT/365					17,317.17	0.00	68,925.89
AU000000WOW2	(64,524)	1.000000	30.529678	(1,969,800.89)	(1,896,015.09)	45,315.89	(25.000000)	1	220.63	6,292.83	100.00	0.00	2,105.36	0.00	68,925.89
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(66,077)	AUD	14.640000	(909,351.30)	(967,367.28)		4.335299	ACT/365					(12.27)	0.00	(43,625.95)
AU000000WOR2	(63,591)	1.000000	13.964504	(886,339.40)	(922,732.52)	(44,634.76)	(25.000000)	1	99.05	1,021.07	100.00	0.00	0.65	0.00	(43,625.95)
YANCOAL AUSTRALIA LTD CMN ORDINARY FULLY PAID															
YAL.AX	(11,089)	AUD	6.280000	0.00	(69,638.92)		4.336072	ACT/365					0.00	0.00	423.67
AU000000YAL0	0	1.000000	6.318206	0.00	(70,062.59)	423.67	(100.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	423.67

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(262,931)	AUD	3.250000	(824,868.45)	(854,525.75)		4.335299	ACT/365					0.00	0.00	(61,338.12)
AU0000218307	(261,863)	1.000000	3.010444	(788,127.99)	(791,538.94)	(62,986.81)	(25.000000)	1	87.96	1,648.69	100.00	0.00	0.00	0.00	(61,338.12)
TOTAL Short				(16,334,626.53)	(15,831,232.95)								(60,730.84)	0.00	(149,252.29)
				(16,163,649.25)	(15,704,057.16)	(127,175.79)			1,803.22	38,654.34		0.00	10,816.20	0.00	(149,252.32)
TOTAL AUD				(9,434,347.59)	(9,270,321.92)				933.26	17,609.26		13,975.84	233,548.04	0.00	179,421.58
				(9,237,125.99)	(9,184,610.36)	(85,711.56)							177.01	0.00	179,355.19
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	0	HKD	53.950000	0.00	0.00		0.000000	ACT/365					(147,260.03)	0.00	(151,356.21)
HK0000069689	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4,096.18)	100.00	0.00	(4,096.18)	0.00	(151,356.21)
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	0	HKD	82.900000	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	325,500	HKD	24.850000	8,088,675.00	8,088,675.00		2.654370	ACT/365					0.00	0.00	(3,144.18)
HK2388011192	325,500	1.000000	24.831156	8,082,541.43	8,082,541.43	6,133.57	30.000000	1	(654.26)	(9,277.75)	100.00	0.00	0.00	0.00	(3,144.18)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	146,000	HKD	3.670000	767,520.00	535,820.00		2.654370	ACT/365					(82,698.62)	31,920.00	(85,540.85)
KYG126521064	208,000	1.000000	3.880000	807,040.00	566,480.00	(30,660.00)	30.000000	1	(65.00)	(4,102.23)	100.00	31,920.00	(2,923.57)	0.00	(85,579.48)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.190000	130,900.00	130,900.00		2.654370	ACT/365					0.00	0.00	(9,091.70)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(8,800.00)	30.000000	1	(11.24)	(291.70)	90.00	0.00	0.00	0.00	(9,091.70)
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	1,394,000	HKD	6.240000	8,600,980.00	8,698,560.00		2.654370	ACT/365					55.35	0.00	285,046.22
CNE1000002H1	1,394,000	1.000000	6.026041	8,400,300.67	8,400,300.67	298,259.33	30.000000	1	(681.58)	(13,268.46)	90.00	0.00	(16.73)	0.00	285,046.22
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.230000	1,341,120.00	1,328,420.00		2.654370	ACT/365					0.00	0.00	(58,782.34)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(55,880.00)	30.000000	1	(111.69)	(2,902.34)	100.00	0.00	0.00	0.00	(58,782.34)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	7.010000	128,390.00	129,685.00		2.654370	ACT/365					0.00	1,513.04	(241.87)
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	(1,480.00)	30.000000	1	(10.59)	(274.90)	90.00	1,513.04	0.00	0.00	(243.70)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	12.980000	5,192.00	5,192.00		2.654370	ACT/365					0.00	0.00	53.25
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	64.00	30.000000	1	(0.42)	(10.75)	90.00	0.00	0.00	0.00	53.25

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	14.040000	2,884,000.00	2,892,240.00		2.654370	ACT/365					0.00	0.00	(138,172.09)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(131,840.00)	30.000000	1	(243.62)	(6,332.09)	90.00	0.00	0.00	0.00	(138,172.09)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	24.800000	5,100.00	4,960.00		2.654370	ACT/365					0.00	0.00	(90.59)
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	(80.00)	30.000000	1	(0.41)	(10.59)	100.00	0.00	0.00	0.00	(90.59)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	5.620000	5,740.00	5,620.00		2.654370	ACT/365					0.00	0.00	(833.46)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(820.00)	30.000000	1	(0.52)	(13.46)	90.00	0.00	0.00	0.00	(833.46)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	208,000	HKD	15.380000	3,257,280.00	3,199,040.00		2.654370	ACT/365					0.00	0.00	(8,760.97)
KYG210961051	208,000	1.000000	15.410373	3,205,357.60	3,205,357.60	(6,317.60)	30.000000	1	(259.87)	(2,443.37)	100.00	0.00	0.00	0.00	(8,760.97)
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	12.940000	6,695,440.00	6,573,520.00		2.654370	ACT/365					0.00	0.00	(471,939.62)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(457,200.00)	30.000000	1	(566.32)	(14,739.62)	100.00	0.00	0.00	0.00	(471,939.62)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	23.000000	4,580.00	4,600.00		2.654370	ACT/365					0.00	0.00	(450.53)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(440.00)	30.000000	1	(0.40)	(10.53)	90.00	0.00	0.00	0.00	(450.53)
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H															
0788.HK	1,678,000	HKD	1.130000	1,896,140.00	1,896,140.00		2.654370	ACT/365					0.00	0.00	10,678.52
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	14,501.55	30.000000	1	(152.42)	(3,823.03)	90.00	0.00	0.00	0.00	10,678.52
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	5.420000	4,860.00	4,878.00		2.654370	ACT/365					0.00	0.00	107.03
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	117.00	30.000000	1	(0.39)	(9.97)	90.00	0.00	0.00	0.00	107.03
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	21.200000	832,650.00	826,800.00		2.654370	ACT/365					0.00	0.00	(7,595.53)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(5,850.00)	30.000000	1	(67.40)	(1,745.53)	90.00	0.00	0.00	0.00	(7,595.53)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	53.800000	163,200.00	161,400.00		2.654370	ACT/365					0.00	0.00	(12,213.49)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(11,850.00)	30.000000	1	(13.94)	(363.49)	100.00	0.00	0.00	0.00	(12,213.49)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.890000	4,890.00	4,890.00		2.654370	ACT/365					0.00	0.00	(130.52)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(120.00)	30.000000	1	(0.40)	(10.52)	90.00	0.00	0.00	0.00	(130.52)
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	137,000	HKD	14.160000	3,626,040.00	1,939,920.00		2.654370	ACT/365					(74,651.74)	0.00	(120,140.24)
KYG3777B1032	246,000	1.000000	14.432946	3,592,693.65	1,977,313.65	(37,393.65)	30.000000	1	(291.07)	(8,094.85)	100.00	0.00	(4,502.46)	0.00	(120,140.24)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	10.700000	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	6.110000	548,240.00	537,680.00		2.654370	ACT/365					0.00	0.00	(10,968.29)
HK0101000591	88,000	1.000000	6.221791	547,517.59	547,517.59	(9,837.59)	30.000000	1	(44.32)	(1,130.70)	100.00	0.00	0.00	0.00	(10,968.29)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	2,900	HKD	293.400000	852,600.00	850,860.00		2.654370	ACT/365					(32,730.39)	0.00	(12,314.96)
HK0388045442	2,900	1.000000	286.032880	829,495.35	829,495.35	21,364.65	30.000000	1	(67.33)	(949.22)	100.00	0.00	(533.49)	0.00	(12,314.96)
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	5.930000	8,960.00	8,302.00		2.654370	ACT/365					0.00	0.00	(298.07)
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	(280.00)	30.000000	1	(0.70)	(18.07)	100.00	0.00	0.00	0.00	(298.07)
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	12.620000	1,298.00	1,262.00		2.654370	ACT/365					0.00	0.00	(20.68)
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	(18.00)	30.000000	1	(0.10)	(2.68)	100.00	0.00	0.00	0.00	(20.68)
JD.COM, INC. CMN															
9618.HK	150	HKD	151.200000	23,760.00	22,680.00		2.654370	ACT/365					0.00	0.00	2,237.02
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	2,280.00	30.000000	1	(1.68)	(42.98)	100.00	0.00	0.00	0.00	2,237.02
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	2.570000	2,590.00	2,570.00		2.654370	ACT/365					0.00	0.00	(867.13)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(860.00)	30.000000	1	(0.27)	(7.13)	90.00	0.00	0.00	0.00	(867.13)
KINGSOFT CORPORATION LTD CMN															
3888.HK	193,800	HKD	34.450000	6,831,450.00	6,676,410.00		2.654370	ACT/365					0.00	0.00	148,659.78
KYG5264Y1089	193,800	1.000000	33.613159	6,514,230.30	6,514,230.30	162,179.70	30.000000	1	(529.88)	(13,519.92)	100.00	0.00	0.00	0.00	148,659.78
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	10,000	HKD	7.310000	73,500.00	73,100.00		2.654370	ACT/365					0.00	0.00	(9,797.27)
BMG5320C1082	10,000	1.000000	8.274186	82,741.86	82,741.86	(9,641.86)	30.000000	1	(6.62)	(155.40)	100.00	0.00	0.00	0.00	(9,797.27)
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	44.000000	47,850.00	44,000.00		2.654370	ACT/365					0.00	0.00	(3,149.03)
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	(3,050.00)	30.000000	1	(3.81)	(99.03)	100.00	0.00	0.00	0.00	(3,149.03)
MTR CORP LTD CMN															
0066.HK	163,000	HKD	23.950000	3,767,400.00	3,903,850.00		2.654370	ACT/365					0.00	0.00	(55,167.38)
HK0066009694	156,000	1.000000	24.274954	3,788,514.89	3,956,817.45	(52,967.45)	30.000000	1	(306.48)	(2,199.94)	100.00	0.00	0.00	0.00	(55,167.38)
NETEASE, INC. CMN															
9999.HK	300	HKD	156.600000	47,220.00	46,980.00		2.654370	ACT/365					0.00	0.00	5,372.23
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	5,460.00	30.000000	1	(3.41)	(87.77)	100.00	0.00	0.00	0.00	5,372.23

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	24.000000	2,015,390.00	2,011,200.00		2.654370	ACT/365					0.00	0.00	29,372.74
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	33,520.00	30.000000	1	(160.39)	(4,147.26)	90.00	0.00	0.00	0.00	29,372.74
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	107.100000	3,658,400.00	3,641,400.00		2.654370	ACT/365					0.00	0.00	(280,212.53)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(272,000.00)	30.000000	1	(314.66)	(8,212.53)	100.00	0.00	0.00	0.00	(280,212.53)
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.910000	4,286,040.00	4,387,020.00		2.654370	ACT/365					0.00	70,677.62	106,452.19
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	44,880.00	30.000000	1	(351.00)	(9,105.42)	90.00	70,677.62	0.00	0.00	106,366.68
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	13.700000	1,392.00	1,370.00		2.654370	ACT/365					0.00	0.00	(42.95)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	(40.00)	30.000000	1	(0.11)	(2.95)	90.00	0.00	0.00	0.00	(42.95)
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	12.520000	1,431,440.00	1,452,320.00		2.654370	ACT/365					0.00	0.00	27,174.02
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	30,160.00	30.000000	1	(115.19)	(2,985.98)	90.00	0.00	0.00	0.00	27,174.02
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	42.750000	64,725.00	64,125.00		2.654370	ACT/365					0.00	0.00	(5,094.57)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(4,950.00)	30.000000	1	(5.56)	(144.57)	90.00	0.00	0.00	0.00	(5,094.57)
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	51.000000	1,813,000.00	1,785,000.00		2.654370	ACT/365					0.00	0.00	(115,981.37)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(112,000.00)	30.000000	1	(152.86)	(3,981.37)	100.00	0.00	0.00	0.00	(115,981.37)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	292,000	HKD	18.440000	5,442,880.00	5,384,480.00		2.654370	ACT/365					0.00	0.00	(670,990.17)
KYG8187G1055	292,000	1.000000	20.694599	6,042,823.02	6,042,823.02	(658,343.02)	30.000000	1	(484.18)	(12,647.15)	100.00	0.00	0.00	0.00	(670,990.17)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	19,000	HKD	69.450000	1,356,600.00	1,319,550.00		2.654370	ACT/365					0.00	0.00	(100,296.65)
HK0016000132	19,000	1.000000	74.574642	1,416,918.20	1,416,918.20	(97,368.20)	30.000000	1	(114.19)	(2,928.46)	100.00	0.00	0.00	0.00	(100,296.65)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	0	HKD	102.900000	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	0	0.00	(11,059.11)	100.00	0.00	(11,059.11)	0.00	(272,215.45)
TENCENT HOLDINGS LIMITED CMN															
0700.HK	2,000	HKD	381.200000	774,800.00	762,400.00		2.654370	ACT/365					109,012.55	0.00	119,619.96
KYG875721634	2,000	1.000000	374.931713	749,863.43	749,863.43	12,536.57	30.000000	1	(60.90)	(1,929.17)	100.00	0.00	(1,430.55)	0.00	119,619.96
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	11.280000	1,580,320.00	1,534,080.00		2.654370	ACT/365					0.00	0.00	154,851.54
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	157,760.00	30.000000	1	(113.08)	(2,908.46)	100.00	0.00	0.00	0.00	154,851.54

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	250,000	HKD	2.950000	664,700.00	737,500.00		2.654370	ACT/365					0.00	0.00	25,251.38
KYG8924B1041	230,000	1.000000	2.846239	653,810.98	711,559.81	25,940.19	30.000000	1	(53.01)	(688.80)	100.00	0.00	0.00	0.00	25,251.38
WH GROUP LIMITED CMN															
0288.HK	0	HKD	6.220000	4,160,160.00	0.00		2.654370	ACT/365					391,546.28	0.00	378,867.54
KYG960071028	642,000	1.000000	0.000000	3,858,420.00	0.00	0.00	30.000000	1	(314.79)	(12,678.73)	100.00	0.00	(12,911.36)	0.00	378,867.54
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	20,000	HKD	19.460000	434,280.00	389,200.00		2.654370	ACT/365					(759.66)	0.00	(10,154.22)
KYG9593A1040	22,000	1.000000	19.860000	436,920.00	397,200.00	(8,000.00)	30.000000	1	(35.34)	(1,394.56)	100.00	0.00	(572.61)	0.00	(10,154.22)
WUXI APPTCE CO., LTD. CMN CLASS H															
2359.HK	500	HKD	54.300000	27,875.00	27,150.00		2.654370	ACT/365					0.00	0.00	(1,159.17)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(1,100.00)	30.000000	1	(2.28)	(59.17)	90.00	0.00	0.00	0.00	(1,159.17)
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	5,500	HKD	16.900000	212,680.00	92,950.00		2.654370	ACT/365					(7,978.91)	0.00	(10,701.86)
BMG988031446	13,000	1.000000	17.289129	225,590.21	95,090.21	(2,140.21)	30.000000	1	(18.15)	(582.73)	100.00	0.00	(422.00)	0.00	(10,701.86)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	27.100000	11,040.00	10,840.00		2.654370	ACT/365					0.00	0.00	1,079.54
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	1,100.00	30.000000	1	(0.80)	(20.46)	90.00	0.00	0.00	0.00	1,079.54
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	144.600000	205,740.00	195,210.00		2.654370	ACT/365					0.00	0.00	(9,474.00)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(9,045.00)	30.000000	1	(16.54)	(429.00)	100.00	0.00	0.00	0.00	(9,474.00)
TOTAL Long				78,789,027.00	72,394,749.00								(117,087.45)	104,110.65	(1,354,123.21)
				79,227,393.61	73,568,865.01	(1,174,116.01)			(6,409.19)	(167,030.41)		104,110.65	(39,558.38)	0.00	(1,354,249.18)
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	60.900000	(822,500.00)	(852,600.00)		2.654370	ACT/365					0.00	0.00	(1,739.91)
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	(2,800.00)	(125.000000)	1	33.63	1,060.09	100.00	0.00	0.00	0.00	(1,739.91)
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(1,200)	HKD	82.900000	(1,119,360.00)	(99,480.00)		2.654370	ACT/365					322,955.21	0.00	327,910.96
KYG017191142	(13,200)	1.000000	82.280732	(1,115,298.06)	(98,736.88)	(743.12)	(30.000000)	1	71.91	5,698.87	100.00	0.00	6,149.56	0.00	327,910.96
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(162,000)	HKD	3.340000	(556,800.00)	(541,080.00)		2.654370	ACT/365					0.00	0.00	(18,668.40)
BMG0171K1018	(160,000)	1.000000	3.222210	(515,358.74)	(521,997.94)	(19,082.06)	(150.000000)	1	14.60	413.66	100.00	0.00	0.00	0.00	(18,668.40)
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,350,000)	HKD	0.510000	(702,000.00)	(688,500.00)		2.654370	ACT/365					(456.27)	0.00	(49,766.18)
BMG0171W1055	(1,350,000)	1.000000	0.472697	(638,140.73)	(638,140.73)	(50,359.27)	(30.000000)	1	40.64	1,049.36	100.00	0.00	8.03	0.00	(49,766.18)

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Underlier RIC / Underlier ISIN	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	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.)															
HKD (Cont.)															
Short (Cont.)															
BAIDU, INC. CMN															
9888.HK	(1,850)	HKD	79.800000	(151,237.50)	(147,630.00)		2.654370	ACT/365					22,577.55	0.00	28,619.63
KYGO70341048	(1,850)	1.000000	82.700000	(152,995.00)	(152,995.00)	5,365.00	(30.000000)	1	9.88	677.08	100.00	0.00	406.99	0.00	28,619.63
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	0	HKD	6.100000	0.00	0.00		0.000000	ACT/365					18,978.31	0.00	9,467.20
CNE100000205	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	542.75	100.00	(10,053.85)	542.75	0.00	9,505.93
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	6.990000	(166,852.00)	(164,964.00)		2.654370	ACT/365					0.00	0.00	6,717.57
KYGI674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	6,466.62	(30.000000)	1	11.10	250.95	100.00	0.00	0.00	0.00	6,717.57
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.470000	(1,026,270.00)	(1,033,830.00)		2.654370	ACT/365					0.00	0.00	(17,111.57)
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	(18,900.00)	(30.000000)	1	65.37	1,788.43	100.00	0.00	0.00	0.00	(17,111.57)
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.340000	(115,934.00)	(115,388.00)		2.654370	ACT/365					0.00	0.00	2,539.69
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	5,094.21	(30.000000)	1	7.81	175.48	100.00	(2,730.00)	0.00	0.00	2,550.20
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	12.660000	(562,020.00)	(550,710.00)		2.654370	ACT/365					0.00	0.00	(38,248.86)
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	(39,150.00)	(30.000000)	1	32.58	901.14	100.00	0.00	0.00	0.00	(38,248.86)
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.750000	(1,685,440.00)	(1,717,500.00)		2.654370	ACT/365					0.00	0.00	(139,209.29)
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	(141,980.00)	(30.000000)	1	100.72	2,770.71	100.00	0.00	0.00	0.00	(139,209.29)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.120000	(403,760.00)	(398,720.00)		2.654370	ACT/365					0.00	0.00	(3,788.03)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(4,480.00)	(30.000000)	1	25.35	691.97	100.00	0.00	0.00	0.00	(3,788.03)
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(36,500)	HKD	12.140000	(455,520.00)	(443,110.00)		2.654370	ACT/365					0.00	0.00	10,884.17
HK0688002218	(36,500)	1.000000	12.427318	(453,597.12)	(453,597.12)	10,487.12	(30.000000)	1	29.24	397.05	100.00	0.00	0.00	0.00	10,884.17
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.870000	(1,530,100.00)	(1,535,450.00)		2.654370	ACT/365					0.00	0.00	97,690.79
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	95,323.09	(30.000000)	1	106.02	2,367.69	100.00	0.00	0.00	0.00	97,690.79
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.690000	(104,440.00)	(103,320.00)		2.654370	ACT/365					0.00	0.00	7,756.11
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	7,560.00	(30.000000)	1	7.21	196.11	100.00	0.00	0.00	0.00	7,756.11
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(49,000)	HKD	23.000000	(1,168,650.00)	(1,127,000.00)		2.654370	ACT/365					0.00	0.00	66,622.96
HK0291001490	(49,000)	1.000000	24.333852	(1,192,358.75)	(1,192,358.75)	65,358.75	(30.000000)	1	77.11	1,264.21	100.00	0.00	0.00	0.00	66,622.96

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(45,500)	HKD	22.850000	(938,125.00)	(1,039,675.00)		2.654370	ACT/365					0.00	0.00	7,815.80
KYG2108Y1052	(39,500)	1.000000	23.011276	(906,392.83)	(1,047,013.07)	7,338.07	(30.000000)	1	58.20	477.73	100.00	0.00	0.00	0.00	7,815.80
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,544,000)	HKD	2.370000	(8,363,840.00)	(8,399,280.00)		2.654370	ACT/365					1,870.02	0.00	289,212.27
BMG4404N1149	(3,544,000)	1.000000	2.451861	(8,689,394.68)	(8,689,394.68)	290,114.68	(392.550700)	1	(267.60)	(2,772.44)	100.00	0.00	(19.72)	0.00	289,211.69
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.740000	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
CHINA TOBACCO INTERNATIONAL (HK) COMPANY LIMITED CMN															
6055.HK	(3,000)	HKD	26.600000	0.00	(79,800.00)		3.275420	ACT/365					0.00	0.00	2,151.13
HK0000503208	0	1.000000	27.317043	0.00	(81,951.13)	2,151.13	(475.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	2,151.13
CITIC LTD CMN															
0267.HK	(1,000)	HKD	8.730000	(8,780.00)	(8,730.00)		2.654370	ACT/365					230,699.04	0.00	233,093.56
HK0267001375	(1,000)	1.000000	9.210000	(9,210.00)	(9,210.00)	480.00	(30.000000)	1	0.60	1,914.51	100.00	0.00	1,898.20	0.00	233,093.56
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	(3,000)	HKD	32.200000	(97,800.00)	(96,600.00)		2.654370	ACT/365					158.42	0.00	1,222.00
KYG2177B1014	(3,000)	1.000000	32.549248	(97,647.74)	(97,647.74)	1,047.74	(30.000000)	1	6.30	15.84	100.00	0.00	3.11	0.00	1,222.00
CLP HOLDINGS LIMITED CMN															
0002.HK	(131,000)	HKD	64.650000	(8,593,600.00)	(8,469,150.00)		2.654370	ACT/365					0.00	0.00	(106,543.43)
HK0002007356	(131,000)	1.000000	63.802097	(8,358,074.76)	(8,358,074.76)	(111,075.24)	(30.000000)	1	537.19	4,531.81	100.00	0.00	0.00	0.00	(106,543.43)
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	20.650000	(84,000.00)	(82,600.00)		2.654370	ACT/365					0.00	0.00	(2,940.06)
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	(3,080.00)	(30.000000)	1	5.09	139.94	100.00	0.00	0.00	0.00	(2,940.06)
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	26.800000	(668,400.00)	(643,200.00)		2.654370	ACT/365					0.00	0.00	31,655.26
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	36,000.00	(1,500.000000)	1	(225.29)	(4,344.74)	100.00	0.00	0.00	0.00	31,655.26
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	7.880000	(524,800.00)	(504,320.00)		2.654370	ACT/365					0.00	0.00	14,497.24
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	13,620.25	(30.000000)	1	33.35	876.98	100.00	0.00	0.00	0.00	14,497.24
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	15.960000	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	37.850000	(612,800.00)	(605,600.00)		2.654370	ACT/365					0.00	0.00	167,168.14
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	169,881.91	(1,056.250000)	1	(120.94)	(2,713.77)	100.00	0.00	0.00	0.00	167,168.14

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	11.600000	(69,360.00)	(69,600.00)		2.654370	ACT/365					0.00	0.00	(4,552.14)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(4,080.00)	(1,475.000000)	1	(23.26)	(472.14)	100.00	0.00	0.00	0.00	(4,552.14)
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	0	HKD	30.900000	0.00	0.00		0.000000	ACT/365					193,470.20	0.00	195,953.49
HK0027032686	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	2,483.30	100.00	0.00	2,483.30	0.00	195,953.49
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	0	HKD	20.300000	(83,600.00)	0.00		2.654370	ACT/365					(4,851.77)	0.00	(5,171.61)
CNE1000031W9	(4,000)	1.000000	0.000000	(80,400.00)	0.00	0.00	(800.000000)	1	(12.48)	(319.83)	100.00	0.00	(319.83)	0.00	(5,171.61)
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD															
3800.HK	(155,000)	HKD	1.180000	(152,760.00)	(182,900.00)		2.654370	ACT/365					0.00	0.00	(3,454.62)
KYG3774X1088	(134,000)	1.000000	1.157374	(154,741.22)	(179,392.93)	(3,507.07)	(30.000000)	1	10.00	52.44	100.00	0.00	0.00	0.00	(3,454.62)
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	54.200000	(459,480.00)	(455,280.00)		2.654370	ACT/365					0.00	0.00	(35,382.44)
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	(36,120.00)	(30.000000)	1	26.71	737.56	100.00	0.00	0.00	0.00	(35,382.44)
HAIDILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	0	HKD	13.880000	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	94.450000	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	20.700000	(504,000.00)	(496,800.00)		2.654370	ACT/365					0.00	0.00	42,953.60
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	42,000.00	(30.000000)	1	35.04	953.60	100.00	0.00	0.00	0.00	42,953.60
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	26.950000	(108,400.00)	(107,800.00)		2.654370	ACT/365					0.00	0.00	(9,428.58)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(9,600.00)	(30.000000)	1	6.25	171.42	100.00	0.00	0.00	0.00	(9,428.58)
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	23.600000	(432,000.00)	(424,800.00)		2.654370	ACT/365					0.00	0.00	(34,782.43)
HK00000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	(35,100.00)	(194.444400)	1	5.33	317.57	100.00	0.00	0.00	0.00	(34,782.43)
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.840000	(256,360.00)	(261,120.00)		2.654370	ACT/365					0.00	0.00	10,880.02
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	10,880.00	(355.147000)	1	(5.16)	0.02	100.00	0.00	0.00	0.00	10,880.02
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(24,000)	HKD	3.990000	(96,000.00)	(95,760.00)		2.654370	ACT/365					11,114.65	0.00	18,536.56
CNE1000006Z4	(24,000)	1.000000	4.280000	(102,720.00)	(102,720.00)	6,960.00	(30.000000)	1	6.68	461.91	100.00	0.00	280.25	0.00	18,536.56

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	5.110000	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	73,473.07
INNOVENT BIOLOGICS INC CMN															
1801.HK	(24,000)	HKD	31.650000	(813,800.00)	(759,600.00)		2.654370	ACT/365					52,823.08	0.00	173,788.38
KYG4818G1010	(26,000)	1.000000	36.600000	(951,600.00)	(878,400.00)	118,800.00	(30.000000)	1	62.51	2,165.30	100.00	0.00	608.78	0.00	173,788.38
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(36,150)	HKD	29.850000	(1,095,345.00)	(1,079,077.50)		2.654370	ACT/365					0.00	0.00	(61,474.86)
KYG5074A1004	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	(63,262.50)	(30.000000)	1	64.87	1,787.64	100.00	0.00	0.00	0.00	(61,474.86)
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(94,000)	HKD	5.020000	(486,080.00)	(471,880.00)		2.654370	ACT/365					22,707.97	0.00	101,553.28
KYG5264S1012	(98,000)	1.000000	5.874221	(576,016.81)	(552,176.81)	80,296.81	(757.142800)	1	(58.94)	(1,451.49)	100.00	0.00	(297.73)	0.00	101,553.28
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	0	HKD	36.200000	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
NONGFU SPRING COMPANY LIMITED CMN CLASS H															
9633.HK	(12,000)	HKD	34.050000	(572,800.00)	(408,600.00)		2.654370	ACT/365					2,940.46	0.00	15,629.72
CNE100004272	(16,000)	1.000000	35.085538	(561,535.72)	(421,026.46)	12,426.46	(30.000000)	1	36.13	262.81	100.00	0.00	100.15	0.00	15,629.72
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(102,977)	HKD	6.150000	(635,368.09)	(633,308.55)		2.654370	ACT/365					0.00	0.00	(175,265.41)
KYG711391022	(102,977)	1.000000	5.298081	(545,580.45)	(545,580.45)	(87,728.10)	(1,649.028900)	1	(247.38)	(4,602.30)	100.00	(82,935.00)	0.00	0.00	(175,165.06)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.670000	(517,440.00)	(523,040.00)		2.654370	ACT/365					0.00	0.00	(9,176.46)
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	(10,080.00)	(30.000000)	1	33.05	903.54	100.00	0.00	0.00	0.00	(9,176.46)
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	15.120000	0.00	0.00		0.000000	ACT/365					1,601.16	0.00	1,578.92
CNE100000510	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.24)	100.00	0.00	(22.24)	0.00	1,578.92
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
2252.HK	(22,000)	HKD	11.860000	(220,880.00)	(260,920.00)		2.654370	ACT/365					0.00	0.00	(55,932.68)
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	(52,537.31)	(3,306.818100)	1	(184.96)	(3,395.37)	100.00	0.00	0.00	0.00	(55,932.68)
SHENZHOU INTL GROUP LTD CMN															
2313.HK	0	HKD	56.800000	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	67.600000	(70,200.00)	(67,600.00)		2.654370	ACT/365					27,925.89	0.00	29,569.57
KYG8586D1097	(1,000)	1.000000	68.850000	(68,850.00)	(68,850.00)	1,250.00	(30.000000)	1	4.43	393.68	100.00	0.00	271.85	0.00	29,569.57

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
0019.HK	(4,500)	HKD	68.600000	(311,175.00)	(308,700.00)		2.654370	ACT/365					0.00	0.00	3,423.78
HK0019000162	(4,500)	1.000000	69.347132	(312,062.10)	(312,062.10)	3,362.10	(30.000000)	1	20.14	61.68	100.00	0.00	0.00	0.00	3,423.78
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	(68,000)	HKD	102.900000	(7,221,600.00)	(6,997,200.00)		2.654370	ACT/365					0.00	0.00	103,053.70
HK0669013440	(68,000)	1.000000	104.397725	(7,099,045.31)	(7,099,045.31)	101,845.31	(30.000000)	1	456.90	1,208.39	100.00	0.00	0.00	0.00	103,053.70
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	17.940000	(297,920.00)	(287,040.00)		2.654370	ACT/365					0.00	0.00	4,672.70
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	4,160.00	(30.000000)	1	18.73	512.70	100.00	0.00	0.00	0.00	4,672.70
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN															
0220.HK	0	HKD	7.720000	(531,300.00)	0.00		2.654370	ACT/365					(8,651.08)	0.00	(7,742.74)
KYG9222R1065	(66,000)	1.000000	0.000000	(515,460.00)	0.00	0.00	(30.000000)	1	33.12	908.34	100.00	0.00	908.34	0.00	(7,742.74)
VOBILE GROUP LIMITED CMN															
3738.HK	(121,000)	HKD	3.390000	(408,980.00)	(410,190.00)		2.654370	ACT/365					0.00	0.00	16,768.32
KYG9390R1103	(121,000)	1.000000	3.546135	(429,082.38)	(429,082.38)	18,892.38	(1,525.000000)	1	(139.67)	(2,124.07)	100.00	0.00	0.00	0.00	16,768.32
WEIMOB INC CMN															
2013.HK	(337,000)	HKD	2.180000	(811,900.00)	(734,660.00)		2.654370	ACT/365					20,518.11	0.00	377,664.73
KYG9T20A1060	(353,000)	1.000000	3.270000	(1,154,310.00)	(1,101,990.00)	367,330.00	(2,231.515500)	1	(412.43)	(10,183.38)	100.00	0.00	(595.41)	0.00	377,664.65
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.460000	(130,240.00)	(128,480.00)		2.654370	ACT/365					0.00	0.00	10,743.70
JE00B3MW7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	10,560.00	(115.340900)	1	6.00	183.70	100.00	0.00	0.00	0.00	10,743.70
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	17.560000	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	24.550000	(555,960.00)	(554,830.00)		2.654370	ACT/365					0.00	0.00	14,031.77
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	13,560.00	(202.212300)	1	10.53	471.77	100.00	0.00	0.00	0.00	14,031.77
XIAOMI CORPORATION CMN CLASS B															
1810.HK	0	HKD	34.500000	0.00	0.00		0.000000	ACT/365					8,028.92	0.00	8,368.50
KYG9830T1067	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	339.59	100.00	0.00	339.59	0.00	8,368.50
YANKUANG ENERGY GROUP CO LTD CMN CLASS H															
1171.HK	(664,000)	HKD	8.020000	(5,305,360.00)	(5,325,280.00)		2.654370	ACT/365					0.00	0.00	606,145.56
CNE1000004Q8	(664,000)	1.000000	8.930304	(5,929,722.18)	(5,929,722.18)	604,442.18	(303.855400)	1	(10.44)	1,703.38	100.00	0.00	0.00	0.00	606,145.56
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	20.000000	(126,600.00)	(120,000.00)		2.654370	ACT/365					0.00	0.00	5,621.82
KYG9887T1168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	5,400.00	(30.000000)	1	8.08	221.82	100.00	0.00	0.00	0.00	5,621.82

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.550000	(1,003,398.00)	(994,290.00)		2.654370	ACT/365					0.00	0.00	30,817.69
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	36,432.00	(1,321.739100)	1	(288.39)	(5,614.31)	100.00	0.00	0.00	0.00	30,817.69
ZOOMLION HEAVY INDUSTRY SCIENC*E AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	0	HKD	5.660000	(57,700.00)	0.00		2.654370	ACT/365					441.93	0.00	431.70
CNE100000X85	(10,000)	1.000000	0.000000	(57,000.00)	0.00	0.00	(375.000000)	1	(1.78)	(10.23)	100.00	0.00	(12.19)	0.00	431.70
TOTAL Short				(53,799,034.59)	(51,606,993.05)								1,170,527.03	0.00	2,487,249.32
				(54,773,642.38)	(53,068,214.21)	1,461,221.16			119.66	9,298.82		(153,797.69)	15,554.37	0.00	2,487,468.52
TOTAL HKD				24,989,992.41	20,787,755.95								1,053,439.58	104,110.65	1,133,126.11
				24,453,751.23	20,500,650.80	287,105.15			(6,289.54)	(157,731.58)		(49,687.03)	(24,004.00)	0.00	1,133,219.33
JPY															
Long															
AIR WATER CMN															
4088.T	32,100	JPY	1,899.000000	60,736,000.00	60,957,900.00		0.227000	ACT/365					0.00	0.00	(421,260.88)
JP3160670000	32,000	1.000000	1,911.738353	61,177,288.81	61,366,801.13	(408,901.13)	25.000000	1	(796.47)	(12,359.75)	90.00	0.00	0.00	0.00	(421,260.88)
AJINOMOTO CO., INC. CMN															
2802.T	2,400	JPY	6,210.000000	14,932,800.00	14,904,000.00		0.227000	ACT/365					(156,111.87)	0.00	(91,797.52)
JP3119600009	2,400	1.000000	6,182.151814	14,837,164.35	14,837,164.35	66,835.65	25.000000	1	(194.55)	(2,521.30)	90.00	0.00	(2,238.17)	0.00	(91,797.52)
ASAHI KASEI CMN															
3407.T	46,300	JPY	1,046.500000	33,152,000.00	48,452,950.00		0.227000	ACT/365					(40,568.38)	0.00	(81,035.19)
JP3111200006	32,000	1.000000	1,047.320062	33,623,552.54	48,490,918.86	(37,968.86)	25.000000	1	(436.18)	(2,497.95)	90.00	0.00	(142.07)	0.00	(81,035.19)
BAYCURRENT CMN															
6532.T	13,900	JPY	6,138.000000	88,267,200.00	85,318,200.00		0.227000	ACT/365					1,611,492.36	0.00	12,851,815.49
JP3835250006	14,800	1.000000	5,328.187301	78,849,803.48	74,061,803.48	11,256,396.52	25.000000	1	(1,094.95)	(16,073.38)	90.00	0.00	(3,115.40)	0.00	12,851,815.49
CANON INC. CMN															
7751.T	16,600	JPY	4,948.000000	46,060,000.00	82,136,800.00		0.227000	ACT/365					0.00	0.00	397,908.03
JP3242800005	9,400	1.000000	4,923.964615	46,222,104.24	81,737,812.62	398,987.38	25.000000	1	(602.94)	(1,079.36)	90.00	0.00	0.00	0.00	397,908.03
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	41,500	JPY	2,790.500000	118,529,200.00	115,805,750.00		0.227000	ACT/365					(1,776,542.62)	0.00	(8,534,427.13)
JP3566800003	42,400	1.000000	2,952.619251	125,202,198.91	122,533,698.91	(6,727,948.91)	25.000000	1	(1,590.50)	(29,935.59)	90.00	0.00	(4,526.66)	0.00	(8,534,427.13)
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,251.500000	0.00	0.00		0.000000	ACT/365					(361.23)	0.00	(383.60)
JP3511800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.37)	90.00	0.00	(22.37)	0.00	(383.60)
CHUGAI PHARMACEUTICAL LTD CMN															
4519.T	1,000	JPY	6,566.000000	0.00	6,566,000.00		0.227639	ACT/365					(618,681.31)	0.00	(694,064.44)
JP3519400000	0	1.000000	6,639.431535	0.00	6,639,431.54	(73,431.53)	25.000000	0	0.00	(1,951.59)	90.00	0.00	(1,951.59)	0.00	(694,064.44)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
CONCORDIA FINANCIAL GROUP CMN															
7186.T	0	JPY	864.400000	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	10,000	JPY	4,079.000000	0.00	40,790,000.00		0.227639	ACT/365					2,844.76	0.00	125,090.46
JP3476480003	0	1.000000	4,066.774323	0.00	40,667,743.23	122,256.77	25.000000	0	0.00	(11.07)	90.00	0.00	(11.07)	0.00	125,090.46
DAIFUKU CO LTD CMN															
6383.T	500	JPY	3,317.000000	2,548,800.00	1,658,500.00		0.227000	ACT/365					23,372.54	0.00	70,452.76
JP3497400006	800	1.000000	3,222.009417	2,579,767.67	1,611,004.71	47,495.29	25.000000	1	(33.50)	(415.07)	90.00	0.00	(214.25)	0.00	70,452.76
DAIWA SECURITIES CMN															
8601.T	11,400	JPY	1,026.500000	11,685,000.00	11,702,100.00		0.227000	ACT/365					44,112.15	0.00	(133,888.45)
JP3502200003	11,400	1.000000	1,041.849867	11,877,088.49	11,877,088.48	(174,988.48)	25.000000	1	(153.90)	(3,012.12)	90.00	0.00	(771.00)	0.00	(133,888.45)
DISCO CORP. CMN															
6146.T	0	JPY	50,860.000000	46,600,000.00	0.00		0.227000	ACT/365					5,819,788.47	0.00	5,818,150.57
JP3548600000	1,000	1.000000	0.000000	44,870,916.42	0.00	0.00	25.000000	1	(598.24)	(1,637.90)	90.00	0.00	(1,637.90)	0.00	5,818,150.57
EBARA CORPORATION CMN															
6361.T	2,600	JPY	2,755.000000	4,845,764.95	7,163,000.00		0.227000	ACT/365					0.00	0.00	132,929.75
JP3166000004	1,800	1.000000	2,703.848815	4,845,764.95	7,030,006.92	132,993.08	25.000000	1	(63.33)	(63.33)	90.00	0.00	0.00	0.00	132,929.75
FAST RETAILING CO LTD CMN															
9983.T	0	JPY	49,570.000000	0.00	0.00		0.000000	ACT/365					(2,678,436.19)	0.00	(2,687,265.77)
JP3802300008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8,829.59)	90.00	0.00	(8,829.59)	0.00	(2,687,265.77)
FP PARTNER INC. CMN															
7388.T	0	JPY	2,229.000000	0.00	0.00		0.000000	ACT/365					86,120.49	0.00	85,872.47
JP3167010002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(248.02)	90.00	0.00	(248.02)	0.00	85,872.47
FUJI ELECTRIC CO LTD CMN															
6504.T	0	JPY	8,274.000000	51,988,200.00	0.00		0.227000	ACT/365					2,973,547.57	0.00	2,970,189.14
JP3820000002	6,600	1.000000	0.000000	51,224,129.35	0.00	0.00	25.000000	1	(674.66)	(3,358.43)	90.00	0.00	(5,423.07)	0.00	2,970,189.14
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	0	JPY	3,327.000000	24,141,100.00	0.00		0.227000	ACT/365					(674,027.38)	0.00	(696,663.18)
JP3814000000	7,300	1.000000	0.000000	24,155,700.00	0.00	0.00	25.000000	1	(315.58)	(22,635.80)	90.00	0.00	(23,262.30)	0.00	(696,663.18)
FUJIKURA LTD. CMN															
5803.T	0	JPY	7,276.000000	41,119,600.00	0.00		0.227000	ACT/365					6,933,928.93	0.00	6,931,229.24
JP3811000003	6,800	1.000000	0.000000	41,694,909.99	0.00	0.00	25.000000	1	(540.95)	(2,699.69)	90.00	0.00	(4,240.42)	0.00	6,931,229.24
FUKUOKA FINANCIAL GROUP CMN															
8354.T	0	JPY	4,064.000000	0.00	0.00		0.000000	ACT/365					47,073.75	0.00	46,540.25
JP3805010000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(533.50)	90.00	0.00	(533.50)	0.00	46,540.25

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
FURUKAWA ELECTRIC LTD CMN															
5801.T	0	JPY	7,978.000000	0.00	0.00		0.000000	ACT/365					27,410.10	0.00	27,401.24
JP3827200001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.86)	90.00	0.00	(8.86)	0.00	27,401.24
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	3,000	JPY	7,799.000000	24,409,400.00	23,397,000.00		0.227000	ACT/365					(4,251.54)	0.00	11,750.21
JP3385890003	3,100	1.000000	7,792.148621	24,173,545.86	23,376,445.86	20,554.14	25.000000	1	(317.53)	(4,552.39)	90.00	0.00	(174.03)	0.00	11,750.21
HIKARI TSUSHIN, INC. CMN															
9435.T	4,100	JPY	34,340.000000	115,124,000.00	140,794,000.00		0.227000	ACT/365					0.00	0.00	744,379.47
JP3783420007	3,400	1.000000	34,213.733555	116,406,756.16	140,276,307.57	517,692.43	25.000000	1	(1,512.47)	(19,642.96)	90.00	246,330.00	0.00	0.00	744,246.46
HITACHI CMN															
6501.T	16,500	JPY	4,045.000000	101,493,700.00	66,742,500.00		0.227000	ACT/365					757,437.99	0.00	5,110,758.62
JP3788600009	26,900	1.000000	3,780.199315	103,318,088.69	62,373,288.69	4,369,211.31	25.000000	1	(1,337.72)	(15,890.68)	90.00	0.00	(10,505.85)	0.00	5,110,758.62
IHI CORPORATION CMN															
7013.T	0	JPY	8,528.000000	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	10,500	JPY	1,887.000000	0.00	19,813,500.00		0.227639	ACT/365					(358,854.82)	0.00	120,200.78
JP3294460005	0	1.000000	1,883.322408	0.00	19,774,885.29	38,614.71	25.000000	1	0.00	(8,479.11)	90.00	448,920.00	(8,479.11)	0.00	119,958.37
ITOCHU CORPORATION CMN															
8001.T	100	JPY	7,090.000000	0.00	709,000.00		0.464982	ACT/365					0.00	0.00	(5,446.44)
JP3143600009	0	1.000000	7,144.464360	0.00	714,446.44	(5,446.44)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(5,446.44)
JAPAN EXCHANGE GROUP CMN															
8697.T	93,700	JPY	1,690.000000	146,960,000.00	158,353,000.00		0.227000	ACT/365					346.43	0.00	(5,841,071.07)
JP3183200009	88,000	1.000000	1,752.019165	154,596,773.93	164,164,195.77	(5,811,195.77)	25.000000	1	(1,968.04)	(30,221.72)	90.00	0.00	(51.16)	0.00	(5,841,071.07)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,552.000000	0.00	0.00		0.000000	ACT/365					1,292,950.49	0.00	1,291,215.90
JP3946750001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,734.59)	90.00	0.00	(1,734.59)	0.00	1,291,215.90
JAPAN POST HOLDINGS CO. LTD. CMN															
6178.T	0	JPY	1,547.000000	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	2,913.000000	39,317,600.00	39,616,800.00		0.227000	ACT/365					5,355.17	0.00	53,503.12
JP3233250004	13,600	1.000000	2,908.797996	39,559,652.74	39,559,652.74	57,147.26	25.000000	1	(515.33)	(8,999.30)	90.00	0.00	(225.64)	0.00	53,503.12
JAPAN TOBACCO INC. CMN															
2914.T	23,100	JPY	3,890.000000	89,558,700.00	89,859,000.00		0.227000	ACT/365					(5,696,494.04)	0.00	(5,222,772.51)
JP3726800000	23,100	1.000000	4,039.429230	93,310,815.21	93,310,815.21	(3,451,815.21)	25.000000	1	(1,193.73)	(37,883.26)	90.00	3,963,420.00	(19,734.42)	0.00	(5,224,912.68)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
KAKAKU.COM, INC. CMN															
2371.T	62,700	JPY	2,340.000000	144,050,400.00	146,718,000.00		0.227000	ACT/365					(77,205.10)	0.00	(4,468,928.52)
JP3206000006	62,400	1.000000	2,409.537318	150,375,644.20	151,077,989.85	(4,359,989.85)	25.000000	1	(1,921.86)	(31,733.57)	90.00	0.00	(338.00)	0.00	(4,468,928.52)
KAMIGUMI CMN															
9364.T	0	JPY	3,365.000000	20,894,000.00	0.00		0.227000	ACT/365					(15,608.50)	0.00	(16,773.55)
JP3219000001	6,200	1.000000	0.000000	20,842,454.67	0.00	0.00	25.000000	1	(272.73)	(1,165.04)	90.00	0.00	(1,985.10)	0.00	(16,773.55)
KANSAI PAINT CO LTD CMN															
4613.T	600	JPY	2,102.000000	1,271,400.00	1,261,200.00		0.227000	ACT/365					0.00	0.00	(2,565.25)
JP3229400001	600	1.000000	2,106.220229	1,263,732.14	1,263,732.14	(2,532.14)	25.000000	1	(16.57)	(33.12)	90.00	0.00	0.00	0.00	(2,565.25)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	3,400	JPY	6,815.000000	7,425,000.00	23,171,000.00		0.227000	ACT/365					(118,094.92)	0.00	(307,644.63)
JP3224200000	1,100	1.000000	6,870.234771	7,653,177.42	23,358,798.22	(187,798.22)	25.000000	1	(98.45)	(1,751.48)	90.00	0.00	(817.30)	0.00	(307,644.63)
KAWASAKI KISEN KAISHA, LTD. CMN															
9107.T	29,700	JPY	1,937.000000	59,191,050.00	57,528,900.00		0.227000	ACT/365					(252,800.79)	0.00	(1,855,323.46)
JP3223800008	30,300	1.000000	1,990.849834	60,558,586.05	59,128,240.08	(1,599,340.08)	25.000000	1	(782.04)	(3,182.59)	90.00	0.00	(488.77)	0.00	(1,855,323.46)
KDDI CORPORATION CMN															
9433.T	39,300	JPY	4,837.000000	194,769,900.00	190,094,100.00		0.227000	ACT/365					(1,298,213.22)	0.00	(3,770,772.97)
JP3496400007	40,300	1.000000	4,898.879148	197,567,950.50	192,525,950.50	(2,431,850.50)	25.000000	1	(2,562.75)	(40,709.25)	90.00	0.00	(6,012.38)	0.00	(3,770,772.97)
KEIHAN ELECTRIC RAILWAY CMN															
9045.T	0	JPY	3,223.000000	0.00	0.00		0.000000	ACT/365					(8,884.60)	0.00	(8,918.86)
JP3279400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(34.25)	90.00	0.00	(34.25)	0.00	(8,918.86)
KEYENCE CORP. CMN															
6861.T	300	JPY	68,050.000000	0.00	20,415,000.00		0.464982	ACT/365					850,408.15	0.00	710,148.30
JP3236200006	0	1.000000	68,471.117000	0.00	20,541,335.10	(126,335.10)	25.000000	0	0.00	(13,924.75)	90.00	0.00	(13,924.75)	0.00	710,148.30
KIKKOMAN CORP. CMN															
2801.T	39,000	JPY	1,614.500000	63,024,000.00	62,965,500.00		0.227000	ACT/365					(224,580.17)	0.00	(2,980,688.82)
JP3240400006	39,000	1.000000	1,684.859036	65,709,502.39	65,709,502.39	(2,744,002.39)	25.000000	1	(840.33)	(12,106.26)	90.00	0.00	(395.98)	0.00	(2,980,688.82)
KINDEN CORPORATION CMN															
1944.T	0	JPY	3,031.000000	17,812,100.00	0.00		0.227000	ACT/365					(142,815.21)	0.00	(148,017.12)
JP3263000006	5,900	1.000000	0.000000	17,920,107.03	0.00	0.00	25.000000	1	(233.45)	(5,201.91)	90.00	0.00	(5,523.52)	0.00	(148,017.12)
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	9,700	JPY	2,277.000000	23,930,500.00	22,086,900.00		0.227000	ACT/365					(62,589.14)	0.00	936,021.03
JP3299600001	11,000	1.000000	2,173.355989	23,914,253.09	21,081,553.09	1,005,346.91	25.000000	1	(312.63)	(6,736.73)	90.00	0.00	(2,217.19)	0.00	936,021.03
KYOCERA CORPORATION CMN															
6971.T	1,800	JPY	1,627.000000	0.00	2,928,600.00		0.227639	ACT/365					0.00	0.00	8,410.20
JP3249600002	0	1.000000	1,622.327667	0.00	2,920,189.80	8,410.20	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	8,410.20

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
LASERTEC CORP CMN															
6920.T	0	JPY	15,200.000000	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	31,033.23
LY CMN															
4689.T	0	JPY	435.700000	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	15,700	JPY	1,898.000000	29,123,200.00	29,798,600.00		0.227000	ACT/365					0.00	0.00	(1,514,081.44)
JP3167370000	15,200	1.000000	1,994.120404	30,345,827.82	31,307,690.34	(1,509,090.34)	25.000000	1	(388.20)	(4,991.09)	90.00	0.00	0.00	0.00	(1,514,081.44)
MARUWA CO, LTD CMN															
5344.T	400	JPY	50,470.000000	19,732,000.00	20,188,000.00		0.227000	ACT/365					0.00	0.00	688,781.55
JP3879250003	400	1.000000	48,745.668263	19,498,267.31	19,498,267.30	689,732.69	25.000000	1	(256.41)	(951.14)	90.00	0.00	0.00	0.00	688,781.55
MEBUKI FINANCIAL GROUP CMN															
7167.T	0	JPY	654.900000	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	4,500	JPY	4,275.000000	18,810,000.00	19,237,500.00		0.227000	ACT/365					0.00	0.00	(11,336.18)
JP3919800007	4,500	1.000000	4,276.761386	19,245,426.24	19,245,426.24	(7,926.24)	25.000000	1	(248.53)	(3,409.94)	90.00	0.00	0.00	0.00	(11,336.18)
MEITEC CORP. CMN															
9744.T	41,700	JPY	2,881.000000	119,974,400.00	120,137,700.00		0.227000	ACT/365					0.00	0.00	(3,381,987.23)
JP3919200000	41,600	1.000000	2,961.473055	123,203,407.54	123,493,426.39	(3,355,726.39)	25.000000	1	(1,587.97)	(26,260.83)	90.00	0.00	0.00	0.00	(3,381,987.23)
MINEBEA MITSUMI CMN															
6479.T	2,600	JPY	2,504.500000	0.00	6,511,700.00		0.227639	ACT/365					0.00	0.00	(12,974.08)
JP3906000009	0	1.000000	2,509.490029	0.00	6,524,674.08	(12,974.08)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(12,974.08)
MISUMI GROUP INC. CMN															
9962.T	13,300	JPY	2,295.500000	30,363,900.00	30,530,150.00		0.227000	ACT/365					(11,565.21)	0.00	(1,888,184.97)
JP3885400006	13,300	1.000000	2,436.113872	32,400,314.50	32,400,314.50	(1,870,164.50)	25.000000	1	(409.48)	(6,455.26)	90.00	0.00	(28.76)	0.00	(1,888,184.97)
MITSUBISHI ELEC CORP CMN															
6503.T	0	JPY	2,663.500000	6,428,750.00	0.00		0.227000	ACT/365					122,195.71	0.00	121,429.58
JP3902400005	2,500	1.000000	0.000000	6,510,323.14	0.00	0.00	25.000000	1	(84.52)	(766.14)	90.00	0.00	(878.59)	0.00	121,429.58
MITSUBISHI HC CAPITAL CMN															
8593.T	133,400	JPY	1,021.000000	139,979,100.00	136,201,400.00		0.227000	ACT/365					(492,669.09)	0.00	(3,174,684.04)
JP3499800005	137,100	1.000000	1,040.860587	142,706,202.24	138,850,802.24	(2,649,402.24)	25.000000	1	(1,846.28)	(32,612.71)	90.00	0.00	(2,723.89)	0.00	(3,174,684.04)
MITSUBISHI HEAVY IND CMN															
7011.T	47,300	JPY	2,265.500000	77,025,300.00	107,158,150.00		0.227000	ACT/365					(869,010.54)	0.00	5,262,449.03
JP3900000005	37,400	1.000000	2,135.678742	79,708,619.51	101,017,604.51	6,140,545.49	25.000000	1	(1,023.29)	(9,085.92)	90.00	0.00	(2,276.06)	0.00	5,262,449.03

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Underlier RIC / Underlier ISIN	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,907.000000	0.00	0.00		0.000000	ACT/365					332,006.55	0.00	330,544.61
JP3902900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,461.94)	90.00	0.00	(1,461.94)	0.00	330,544.61
MITSUI FUDOSAN CO., LTD. CMN															
8801.T	0	JPY	1,313.500000	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	2,000	JPY	3,824.000000	7,696,000.00	7,648,000.00		0.227000	ACT/365					0.00	0.00	(30,029.35)
JP3880800002	2,000	1.000000	3,838.749502	7,677,499.01	7,677,499.00	(29,499.01)	25.000000	1	(100.46)	(530.35)	90.00	0.00	0.00	0.00	(30,029.35)
MIZUHO FINANCIAL GROUP CMN															
8411.T	1,000	JPY	3,963.000000	0.00	3,963,000.00		0.464982	ACT/365					0.00	0.00	16,543.50
JP3885780001	0	1.000000	3,946.456503	0.00	3,946,456.50	16,543.50	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	16,543.50
MS&AD INSURANCE GROUP HOLDINGS CMN															
8725.T	12,200	JPY	3,227.000000	30,672,000.00	39,369,400.00		0.227000	ACT/365					(258,741.72)	0.00	(196,984.66)
JP3890310000	9,600	1.000000	3,221.641408	30,993,185.01	39,304,025.18	65,374.82	25.000000	1	(402.83)	(3,617.76)	90.00	0.00	(458.37)	0.00	(196,984.66)
MURATA MFG. CO., LTD. CMN															
6981.T	38,600	JPY	2,499.500000	56,444,250.00	96,480,700.00		0.227000	ACT/365					0.00	0.00	2,496,331.57
JP3914400001	23,300	1.000000	2,434.794262	55,998,489.67	93,983,058.50	2,497,641.50	25.000000	1	(734.87)	(1,309.93)	90.00	0.00	0.00	0.00	2,496,331.57
NGK INSULATORS CMN															
5333.T	29,700	JPY	1,957.500000	57,275,600.00	58,137,750.00		0.227000	ACT/365					(37,241.52)	0.00	(1,698,749.52)
JP3695200000	29,800	1.000000	2,013.000000	59,987,400.00	59,786,100.00	(1,648,350.00)	25.000000	1	(765.37)	(13,158.00)	90.00	0.00	(91.17)	0.00	(1,698,749.52)
NICHIREI CORP CMN															
2871.T	19,600	JPY	3,909.000000	76,792,800.00	76,616,400.00		0.227000	ACT/365					(255,508.36)	0.00	(5,252,036.30)
JP3665200006	19,600	1.000000	4,162.990024	81,594,604.47	81,594,604.47	(4,978,204.47)	25.000000	1	(1,033.43)	(18,323.47)	90.00	0.00	(605.48)	0.00	(5,252,036.30)
NIDEC CMN															
6594.T	8,000	JPY	2,946.500000	21,477,945.97	23,572,000.00		0.227000	ACT/365					0.00	0.00	1,215,016.23
JP3734800000	7,700	1.000000	2,794.587886	21,477,945.97	22,356,703.09	1,215,296.91	25.000000	1	(280.68)	(280.68)	90.00	0.00	0.00	0.00	1,215,016.23
NIPPON PAINT CO., LTD. CMN															
4612.T	55,400	JPY	1,010.000000	56,296,350.00	55,954,000.00		0.227000	ACT/365					(7,596.08)	0.00	642,394.72
JP3749400002	56,100	1.000000	1,000.622304	56,150,925.64	55,434,475.64	519,524.36	25.000000	1	(734.80)	(8,493.56)	90.00	138,960.00	(180.62)	0.00	642,319.69
NIPPON SANJO HOLDINGS CORP CMN															
4091.T	19,700	JPY	4,349.000000	85,163,100.00	85,675,300.00		0.227000	ACT/365					271.22	0.00	(1,332,740.13)
JP3711600001	19,700	1.000000	4,415.716722	86,989,619.43	86,989,619.43	(1,314,319.43)	25.000000	1	(1,124.31)	(18,691.92)	90.00	0.00	(17.49)	0.00	(1,332,740.13)
NIPPON SHINYAKU CMN															
4516.T	600	JPY	3,769.000000	2,248,800.00	2,261,400.00		0.227000	ACT/365					0.00	0.00	(132,526.72)
JP3717600005	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	(132,000.00)	25.000000	1	(30.29)	(526.72)	90.00	0.00	0.00	0.00	(132,526.72)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NIPPON SHOKUBAI LTD CMN															
4114.T	46,800	JPY	1,880.000000	86,227,000.00	87,984,000.00		0.227000	ACT/365					0.00	0.00	(1,624,980.41)
JP3715200006	46,000	1.000000	1,914.305767	88,086,162.20	89,589,509.91	(1,605,509.91)	25.000000	1	(1,138.42)	(19,470.50)	90.00	0.00	0.00	0.00	(1,624,980.41)
NIPPON TELEGRAPH & TELE CMN															
9432.T	305,100	JPY	151.300000	14,528,640.00	46,161,630.00		0.227000	ACT/365					(7,968.30)	0.00	180,484.77
JP3735400008	96,600	1.000000	150.681049	14,576,057.39	45,972,788.05	188,841.95	25.000000	1	(190.16)	(388.87)	90.00	0.00	(55.17)	0.00	180,484.77
NIPPON YUSEN KABUSHIKI KAISHA CMN															
9101.T	4,700	JPY	4,746.000000	11,491,200.00	22,306,200.00		0.227000	ACT/365					(34,478.18)	0.00	9,263.89
JP3753000003	2,400	1.000000	0.000000	11,413,621.84	22,261,946.93	44,253.07	25.000000	1	(149.69)	(511.00)	90.00	0.00	(511.00)	0.00	9,263.89
NISSAN CHEMICAL IND CMN															
4021.T	1,900	JPY	4,702.000000	8,350,200.00	8,933,800.00		0.227000	ACT/365					0.00	0.00	(317,510.54)
JP3670800006	1,800	1.000000	4,868.289929	8,787,720.84	9,249,750.87	(315,950.87)	25.000000	1	(111.85)	(1,559.67)	90.00	0.00	0.00	0.00	(317,510.54)
NISSIN FOODS HOLDINGS CMN															
2897.T	0	JPY	3,519.000000	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	5,200	JPY	2,766.000000	21,708,000.00	14,383,200.00		0.227000	ACT/365					192,369.50	0.00	773,153.14
JP3684000007	8,100	1.000000	2,653.880824	21,623,792.96	13,800,180.29	583,019.71	25.000000	1	(283.17)	(2,236.07)	90.00	0.00	(1,851.42)	0.00	773,153.14
NOF CORPORATION CMN															
4403.T	39,300	JPY	2,090.000000	79,818,900.00	82,137,000.00		0.227000	ACT/365					0.00	0.00	(3,632,189.08)
JP3753400005	38,200	1.000000	2,182.021099	83,455,379.81	85,753,429.18	(3,616,429.18)	25.000000	1	(1,065.73)	(15,759.90)	90.00	0.00	0.00	0.00	(3,632,189.08)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,826.000000	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	1,995.000000	0.00	0.00		0.000000	ACT/365					12,908.69	0.00	12,831.43
JP3190000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(77.25)	90.00	0.00	(77.25)	0.00	12,831.43
OBIC BUSINESS CONSULTANTS CMN															
4733.T	24,600	JPY	7,029.000000	167,628,000.00	172,913,400.00		0.227000	ACT/365					0.00	0.00	2,611,080.00
JP3173500004	24,400	1.000000	6,921.409920	168,866,092.99	170,266,684.02	2,646,715.98	25.000000	1	(2,198.35)	(35,635.98)	90.00	0.00	0.00	0.00	2,611,080.00
OBIC CO., LTD CMN															
4684.T	54,800	JPY	4,476.000000	237,600,000.00	245,284,800.00		0.227000	ACT/365					(1,123,996.31)	0.00	(12,035,077.60)
JP3173400007	52,800	1.000000	4,674.052950	247,137,016.63	256,138,101.66	(10,853,301.66)	25.000000	1	(3,164.39)	(57,779.63)	90.00	0.00	(5,314.00)	0.00	(12,035,077.60)
ONO PHARMACEUTICAL CMN															
4528.T	0	JPY	1,598.500000	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

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
ORACLE CORPORATION JAPAN CMN															
4716.T	700	JPY	14,350.000000	14,200,000.00	10,045,000.00		0.227000	ACT/365					(3,154,439.96)	0.00	(3,730,698.81)
JP3689500001	1,000	1.000000	15,155.000000	15,155,000.00	10,608,500.00	(563,500.00)	25.000000	1	(191.51)	(12,758.85)	90.00	0.00	(10,457.12)	0.00	(3,730,698.81)
ORIX CMN															
8591.T	0	JPY	3,322.000000	74,829,600.00	0.00		0.227000	ACT/365					3,128,516.39	0.00	3,100,478.47
JP3200450009	22,800	1.000000	0.000000	73,328,853.30	0.00	0.00	25.000000	1	(968.58)	(28,037.92)	90.00	0.00	(28,370.83)	0.00	3,100,478.47
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	0	JPY	7,950.000000	0.00	0.00		0.000000	ACT/365					(165,393.92)	0.00	(166,387.60)
JP3188220002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(993.68)	90.00	0.00	(993.68)	0.00	(166,387.60)
RECRUIT HOLDINGS CMN															
6098.T	2,300	JPY	11,030.000000	52,405,500.00	25,369,000.00		0.227000	ACT/365					405,232.70	0.00	1,066,950.43
JP3970300004	4,900	1.000000	10,740.353250	52,627,730.92	24,702,812.48	666,187.52	25.000000	1	(686.24)	(4,469.79)	90.00	0.00	(3,605.28)	0.00	1,066,950.43
RESONA HOLDINGS CMN															
8308.T	5,800	JPY	1,114.500000	0.00	6,464,100.00		0.464982	ACT/365					528,669.01	0.00	529,521.44
JP3500610005	0	1.000000	1,113.762045	0.00	6,459,819.86	4,280.14	25.000000	0	0.00	(3,427.71)	90.00	0.00	(3,427.71)	0.00	529,521.44
SANSAN CMN															
4443.T	2,000	JPY	2,308.000000	5,359,000.00	4,616,000.00		0.227000	ACT/365					64,493.01	0.00	367,481.18
JP3332540008	2,300	1.000000	2,155.482639	4,999,465.28	4,310,965.28	305,034.72	25.000000	1	(67.80)	(2,046.55)	90.00	0.00	(1,251.65)	0.00	367,481.18
SCREEN HOLDINGS CMN															
7735.T	0	JPY	11,405.000000	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	6,300	JPY	3,294.000000	21,607,500.00	20,752,200.00		0.227000	ACT/365					(759,474.60)	0.00	(675,063.88)
JP3400400002	6,700	1.000000	3,279.278591	21,991,855.12	20,659,455.12	92,744.88	25.000000	1	(284.77)	(8,334.16)	90.00	0.00	(4,691.35)	0.00	(675,063.88)
SECOM CO., LTD. CMN															
9735.T	0	JPY	5,205.000000	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	0	0.00	(821.81)	90.00	0.00	(821.81)	0.00	(39,172.73)
SEIBU HOLDINGS INC CMN															
9024.T	0	JPY	3,071.000000	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	297,200	JPY	304.100000	91,952,450.00	90,378,520.00		0.227000	ACT/365					0.00	0.00	(1,921,906.20)
JP3105220002	297,100	1.000000	310.501241	92,250,146.79	92,280,968.79	(1,902,448.79)	25.000000	1	(1,203.53)	(19,457.41)	90.00	0.00	0.00	0.00	(1,921,906.20)
SHIFT CMN															
3697.T	4,800	JPY	1,356.000000	0.00	6,508,800.00		0.464982	ACT/365					0.00	0.00	(45,726.01)
JP3355400007	0	1.000000	1,365.526253	0.00	6,554,526.01	(45,726.01)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(45,726.01)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SHIMADZU CORP. CMN SRS#17697749															
7701.T	7,300	JPY	4,405.000000	27,846,400.00	32,156,500.00		0.227000	ACT/365					0.00	0.00	528,693.40
JP3357200009	6,400	1.000000	4,332.404876	27,652,197.27	31,626,555.59	529,944.41	25.000000	1	(362.70)	(1,251.01)	90.00	0.00	0.00	0.00	528,693.40
SHIMAMURA CO LTD CMN															
8227.T	2,400	JPY	8,649.000000	20,688,000.00	20,757,600.00		0.227000	ACT/365					(238,800.13)	0.00	(640,477.96)
JP3358200008	2,400	1.000000	8,814.000000	21,153,600.00	21,153,600.00	(396,000.00)	25.000000	1	(273.26)	(5,677.83)	90.00	0.00	(1,036.86)	0.00	(640,477.96)
SHIN-ETSU CHEMICAL CMN															
4063.T	0	JPY	5,140.000000	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	1,332.000000	0.00	0.00		0.000000	ACT/365					469,692.35	0.00	469,054.54
JP3351500008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(637.81)	90.00	0.00	(637.81)	0.00	469,054.54
SMC CORPORATION CMN															
6273.T	0	JPY	59,110.000000	23,664,000.00	0.00		0.227000	ACT/365					1,283,094.71	0.00	1,280,200.70
JP3162600005	400	1.000000	0.000000	23,140,049.46	0.00	0.00	25.000000	1	(305.99)	(2,894.01)	90.00	0.00	(3,583.84)	0.00	1,280,200.70
SOMPO HOLDINGS, INC. CMN															
8630.T	0	JPY	4,245.000000	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	1,800	JPY	3,830.000000	7,206,700.00	6,894,000.00		0.227000	ACT/365					(19,375.02)	0.00	(100,424.73)
JP3409400003	1,900	1.000000	3,874.000000	7,360,600.00	6,973,200.00	(79,200.00)	25.000000	1	(95.14)	(1,849.71)	90.00	0.00	(323.90)	0.00	(100,424.73)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,161.000000	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	64,765.01
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	15,800	JPY	3,772.000000	0.00	59,597,600.00		0.464982	ACT/365					0.00	0.00	100,532.94
JP3890350006	0	1.000000	3,765.637156	0.00	59,497,067.06	100,532.94	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	100,532.94
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,729.000000	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	5,042.000000	0.00	0.00		0.000000	ACT/365					94,890.15	0.00	93,642.49
JP3409000001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,247.66)	90.00	0.00	(1,247.66)	0.00	93,642.49
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	5,100	JPY	7,930.000000	38,844,000.00	40,443,000.00		0.227000	ACT/365					63,946.44	0.00	1,779,624.22
JP3368400002	5,200	1.000000	7,591.989321	39,479,145.54	38,719,145.53	1,723,854.46	25.000000	1	(511.58)	(8,176.68)	90.00	0.00	(196.56)	0.00	1,779,624.22

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
T&D HOLDINGS, INC. CMN															
8795.T	4,800	JPY	2,855.000000	0.00	13,704,000.00		0.227639	ACT/365					0.00	0.00	25,260.94
JP3539220008	0	1.000000	2,849.737304	0.00	13,678,739.06	25,260.94	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	25,260.94
TAKASAGO THERMAL ENGINEERING CMN															
1969.T	0	JPY	6,058.000000	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)
TDK CORP CMN															
6762.T	69,300	JPY	1,914.500000	118,808,500.00	132,674,850.00		0.227000	ACT/365					0.00	0.00	2,300,420.46
JP3538800008	63,500	1.000000	1,881.164115	119,440,463.13	130,364,673.15	2,310,176.85	25.000000	1	(1,556.58)	(9,756.39)	90.00	0.00	0.00	0.00	2,300,420.46
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	23,200	JPY	2,938.000000	66,238,600.00	68,161,600.00		0.227000	ACT/365					0.00	0.00	668,898.17
JP3545240008	22,700	1.000000	2,921.612838	66,317,522.69	67,781,417.84	380,182.16	25.000000	1	(866.13)	(10,983.99)	90.00	299,700.00	0.00	0.00	668,736.34
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	26,100	JPY	1,874.500000	49,210,500.00	48,924,450.00		0.227000	ACT/365					(64,894.00)	0.00	716,100.09
JP3283460008	26,500	1.000000	1,844.111095	48,873,899.58	48,131,299.58	793,150.42	25.000000	1	(641.01)	(12,156.33)	90.00	0.00	(2,286.01)	0.00	716,100.09
TIS INC. CMN															
3626.T	2,700	JPY	3,375.000000	9,228,600.00	9,112,500.00		0.227000	ACT/365					(1,235,567.07)	0.00	(2,021,021.36)
JP3104890003	2,700	1.000000	3,664.197392	9,998,766.94	9,893,332.96	(780,832.96)	25.000000	1	(125.39)	(4,621.33)	90.00	0.00	(2,870.88)	0.00	(2,021,021.36)
TOBU RAILWAY CMN															
9001.T	32,200	JPY	2,570.000000	81,552,000.00	82,754,000.00		0.227000	ACT/365					(64,262.56)	0.00	(37,191.27)
JP3597800006	32,000	1.000000	2,568.607412	82,199,575.56	82,709,158.68	44,841.32	25.000000	1	(1,069.79)	(17,770.03)	90.00	0.00	(592.33)	0.00	(37,191.27)
TOKIO MARINE HOLDINGS CMN															
8766.T	28,400	JPY	5,164.000000	65,687,500.00	146,657,600.00		0.227000	ACT/365					(436,741.91)	0.00	(1,446,770.60)
JP3910660004	12,500	1.000000	5,199.135166	65,157,676.71	147,655,438.72	(997,838.72)	25.000000	1	(855.14)	(12,189.97)	90.00	0.00	(4,902.37)	0.00	(1,446,770.60)
TOKYO ELECTRIC POWER CMN															
9501.T	105,500	JPY	417.000000	42,692,700.00	43,993,500.00		0.227000	ACT/365					0.00	0.00	(800,770.06)
JP3585800000	101,000	1.000000	424.552712	42,875,736.73	44,790,311.17	(796,811.17)	25.000000	1	(559.07)	(3,958.89)	90.00	0.00	0.00	0.00	(800,770.06)
TORAY INDUSTRIES CMN															
3402.T	31,100	JPY	1,072.500000	34,515,450.00	33,354,750.00		0.227000	ACT/365					248,686.69	0.00	1,993,922.40
JP3621000003	33,300	1.000000	1,016.236592	33,804,899.91	31,604,958.02	1,749,791.98	25.000000	1	(446.65)	(4,556.27)	90.00	0.00	(1,044.16)	0.00	1,993,922.40
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	0	JPY	10,070.000000	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	4,065.000000	2,442,000.00	2,439,000.00		0.227000	ACT/365					0.00	0.00	39,670.99
JP3616000000	600	1.000000	3,998.593225	2,399,155.94	2,399,155.94	39,844.06	25.000000	1	(31.65)	(173.08)	90.00	0.00	0.00	0.00	39,670.99

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TOYOTA INDUSTRIES CMN															
6201.T	0	JPY	13,195.000000	36,554,500.00	0.00		0.227000	ACT/365					2,375,120.58	0.00	2,373,886.90
JP3634600005	2,900	1.000000	0.000000	35,152,979.24	0.00	0.00	25.000000	1	(469.00)	(1,233.68)	90.00	0.00	(1,233.68)	0.00	2,373,886.90
TREND MICRO INC. CMN															
4704.T	0	JPY	8,841.000000	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
USS CO LTD CMN															
4732.T	78,900	JPY	1,361.000000	111,602,200.00	107,382,900.00		0.227000	ACT/365					(295,371.29)	0.00	(1,113,009.07)
JP3944130008	81,700	1.000000	1,371.031868	112,030,014.39	108,174,414.39	(791,514.39)	25.000000	1	(1,461.13)	(26,123.39)	90.00	0.00	(3,691.09)	0.00	(1,113,009.07)
VISIONAL INC CMN															
4194.T	2,200	JPY	7,458.000000	16,370,200.00	16,407,600.00		0.227000	ACT/365					0.00	0.00	(794,107.56)
JP3800270005	2,200	1.000000	7,817.705959	17,198,953.11	17,198,953.11	(791,353.11)	25.000000	1	(219.09)	(2,754.45)	90.00	0.00	0.00	0.00	(794,107.56)
YAKULT HONSHA CO., LTD. CMN															
2267.T	24,900	JPY	2,808.500000	71,089,500.00	69,931,650.00		0.227000	ACT/365					(217,685.35)	0.00	(4,380,511.37)
JP3931600005	24,900	1.000000	2,975.023605	74,078,087.77	74,078,087.77	(4,146,437.77)	25.000000	1	(947.62)	(16,388.25)	90.00	0.00	(647.24)	0.00	(4,380,511.37)
YAMAZAKI BAKING CO LTD CMN															
2212.T	6,300	JPY	2,786.000000	17,986,500.00	17,551,800.00		0.227000	ACT/365					(46,823.49)	0.00	(810,740.42)
JP3935600001	6,300	1.000000	2,943.500000	18,544,050.00	18,544,050.00	(992,250.00)	25.000000	1	(238.52)	(4,226.93)	90.00	232,560.00	(138.99)	0.00	(810,866.00)
ZENKOKU HOSHIO CO LTD CMN															
7164.T	9,900	JPY	5,347.000000	51,982,300.00	52,935,300.00		0.227000	ACT/365					0.00	0.00	(978,365.92)
JP3429250008	9,700	1.000000	5,445.091282	52,835,434.08	53,906,403.69	(971,103.69)	25.000000	1	(684.64)	(7,262.23)	90.00	0.00	0.00	0.00	(978,365.92)
ZOZO CMN															
3092.T	31,000	JPY	4,802.000000	140,862,500.00	148,862,000.00		0.227000	ACT/365					0.00	0.00	(2,390,813.06)
JP3399310006	29,500	1.000000	4,878.192071	144,053,188.13	151,223,954.20	(2,361,954.20)	25.000000	1	(1,860.70)	(28,858.86)	90.00	0.00	0.00	0.00	(2,390,813.06)
TOTAL Long				4,352,119,550.93	4,460,284,200.00								10,537,972.59	0.00	(21,207,836.13)
				4,423,257,779.06	4,496,528,305.31	(36,244,105.31)			(57,318.07)	(927,443.40)		5,425,740.00	(248,525.18)	0.00	(21,210,765.92)
Short															
ADVANTEST CORP CMN															
6857.T	0	JPY	10,050.000000	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	0	0.00	(115.24)	92.00	0.00	(115.24)	0.00	2,654,642.57
AEON CMN															
8267.T	(24,600)	JPY	3,584.000000	(88,781,400.00)	(88,166,400.00)		0.227000	ACT/365					20,414.42	0.00	720,269.34
JP3388200002	(24,600)	1.000000	3,612.462405	(88,866,575.16)	(88,866,575.16)	700,175.16	(25.000000)	1	(55.41)	(320.25)	92.00	0.00	(4.42)	0.00	720,269.34
AGC INC. CMN															
5201.T	0	JPY	4,545.000000	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	(36,892.93)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
AOYAMA TRADING CO., LTD. CMN															
8219.T	(900)	JPY	2,180.000000	(1,950,300.00)	(1,962,000.00)		0.227000	ACT/365					0.00	0.00	(51,834.19)
JP3106200003	(900)	1.000000	2,122.417589	(1,910,175.83)	(1,910,175.83)	(51,824.17)	(25.000000)	1	(1.48)	(10.02)	92.00	0.00	0.00	0.00	(51,834.19)
APPIER GROUP CMN															
4180.T	0	JPY	1,460.000000	0.00	0.00		0.000000	ACT/365					110,398.41	0.00	106,332.71
JP3160960005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(17.70)	92.00	(4,048.00)	(17.70)	0.00	106,334.89
ASAH GROUP HOLDINGS LTD CMN															
2502.T	(26,000)	JPY	1,616.000000	(38,371,450.00)	(42,016,000.00)		0.227000	ACT/365					286,388.91	0.00	(921,402.85)
JP3116000005	(23,900)	1.000000	1,590.346125	(37,960,369.52)	(41,348,999.25)	(667,000.75)	(25.000000)	1	(26.74)	(291.01)	92.00	(540,500.00)	(125.84)	0.00	(921,214.28)
ASICS CORP CMN															
7936.T	(50,400)	JPY	3,683.000000	(137,543,000.00)	(185,623,200.00)		0.227000	ACT/365					148,894.72	0.00	(18,457,682.75)
JP3118000003	(40,100)	1.000000	3,315.537140	(130,093,477.64)	(167,103,071.87)	(18,520,128.13)	(25.000000)	1	(133.00)	(889.33)	92.00	(85,560.00)	(24.80)	0.00	(18,457,652.90)
BANDAI NAMCO HOLDINGS CMN															
7832.T	0	JPY	3,585.000000	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	(11,200)	JPY	3,308.000000	(37,038,400.00)	(37,049,600.00)		0.227000	ACT/365					1,641,548.74	0.00	3,424,552.61
JP3218900003	(11,200)	1.000000	3,467.234309	(38,833,024.27)	(38,833,024.27)	1,783,424.27	(25.000000)	1	(12.18)	(420.40)	92.00	0.00	(183.06)	0.00	3,424,552.61
CERES CMN															
3696.T	(3,600)	JPY	2,665.000000	(8,857,200.00)	(9,594,000.00)		0.227000	ACT/365					0.00	0.00	1,176,020.95
JP3423570005	(3,300)	1.000000	3,040.276123	(10,148,145.84)	(10,944,994.04)	1,350,994.04	(241.666600)	1	(523.32)	(9,373.09)	92.00	(165,600.00)	0.00	0.00	1,176,110.37
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,251.500000	(1,758,400.00)	0.00		0.227000	ACT/365					15,171.13	0.00	15,169.02
JP3511800009	(1,400)	1.000000	0.000000	(1,768,085.07)	0.00	0.00	(25.000000)	1	(1.05)	(2.11)	92.00	0.00	(5.16)	0.00	15,169.02
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	0	JPY	1,600.500000	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	(12,900)	JPY	855.000000	(11,061,750.00)	(11,029,500.00)		0.227000	ACT/365					1,216,251.47	0.00	1,950,141.11
JP3522200009	(12,900)	1.000000	911.900000	(11,763,510.00)	(11,763,510.00)	734,010.00	(25.000000)	1	(2.61)	(120.35)	92.00	0.00	(64.24)	0.00	1,950,141.11
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
2579.T	0	JPY	2,425.000000	0.00	0.00		0.000000	ACT/365					83,170.95	0.00	83,162.90
JP3293200006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.05)	92.00	0.00	(8.05)	0.00	83,162.90
COSMO ENERGY HOLDINGS CO., LTD. CMN															
5021.T	(8,400)	JPY	6,781.000000	(59,770,000.00)	(56,960,400.00)		0.227000	ACT/365					26,511.65	0.00	1,516,006.56
JP3298000005	(8,600)	1.000000	6,958.403392	(59,836,388.49)	(58,450,588.49)	1,490,188.49	(25.000000)	1	(37.25)	(693.59)	92.09	0.00	(19.73)	0.00	1,516,006.56

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
CUORIPS INC. CMN															
4894.T	(1,000)	JPY	4,350.000000	(4,560,000.00)	(4,350,000.00)		0.227000	ACT/365					0.00	0.00	242,078.64
JP3266030000	(1,000)	1.000000	4,633.968475	(4,633,968.47)	(4,633,968.47)	283,968.48	(2,030.000000)	1	(2,507.29)	(41,889.84)	92.00	0.00	0.00	0.00	242,078.64
CYBER AGENT LTD CMN															
4751.T	0	JPY	1,086.000000	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
DAIHEN CORP. CMN															
6622.T	(1,700)	JPY	7,770.000000	(14,497,000.00)	(13,209,000.00)		0.227000	ACT/365					71,899.51	0.00	615,809.89
JP3497800007	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(13,753,000.00)	544,000.00	(25.000000)	1	(3.70)	(89.62)	92.00	0.00	(9.43)	0.00	615,809.89
DAIICHI SANKYO CO., LTD. CMN															
4568.T	(19,400)	JPY	4,428.000000	(50,530,615.30)	(85,903,200.00)		0.227000	ACT/365					0.00	0.00	830,030.13
JP3475350009	(11,300)	1.000000	4,470.786700	(50,530,615.30)	(86,733,261.97)	830,061.97	(25.000000)	1	(31.84)	(31.84)	100.00	0.00	0.00	0.00	830,030.13
DAIKIN INDUSTRIES CMN															
6367.T	0	JPY	18,870.000000	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	(665,100)	JPY	24.000000	(14,977,600.00)	(15,962,400.00)		0.227000	ACT/365					0.00	0.00	(909,172.65)
JP3926000005	(651,200)	1.000000	22.677522	(14,750,541.23)	(15,082,819.63)	(879,580.37)	(1,011.666900)	1	(4,059.59)	(29,592.29)	92.00	0.00	0.00	0.00	(909,172.65)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
1925.T	(7,500)	JPY	4,701.000000	(48,001,200.00)	(35,257,500.00)		0.227000	ACT/365					(7,030.58)	0.00	(190,768.27)
JP3505000004	(10,200)	1.000000	4,676.536005	(47,700,799.25)	(35,074,020.04)	(183,479.96)	(25.000000)	1	(32.12)	(257.73)	92.00	0.00	(118.37)	0.00	(190,768.27)
DENA CMN															
2432.T	0	JPY	2,665.000000	0.00	0.00		0.000000	ACT/365					3,792,076.21	0.00	3,792,092.49
JP3548610009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	16.28	92.00	0.00	16.28	0.00	3,792,092.49
DENKA COMPANY LIMITED CMN															
4061.T	0	JPY	2,181.500000	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	3,540.000000	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	2,405.500000	(9,848,200.00)	(9,862,550.00)		0.227000	ACT/365					254,568.20	0.00	574,465.99
JP3924800000	(4,100)	1.000000	2,543.000000	(10,426,300.00)	(10,426,300.00)	563,750.00	(25.000000)	1	(2.61)	(52.21)	92.00	(243,800.00)	(10.30)	0.00	574,597.64
EBARA CORPORATION CMN															
6361.T	0	JPY	2,755.000000	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)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
EISAI CO., LTD. CMN															
4523.T	(26,200)	JPY	4,486.000000	(81,346,900.00)	(117,533,200.00)		0.227000	ACT/365					0.00	0.00	(2,942,841.04)
JP3160400002	(19,100)	1.000000	4,373.699751	(82,798,000.16)	(114,590,933.49)	(2,942,266.51)	(25.000000)	1	(42.24)	(574.53)	92.00	0.00	0.00	0.00	(2,942,841.04)
ENEOS HOLDINGS CMN															
5020.T	0	JPY	788.000000	(11,704,400.00)	0.00		0.227000	ACT/365					(155,442.17)	0.00	(155,487.30)
JP3386450005	(14,500)	1.000000	0.000000	(11,923,504.92)	0.00	0.00	(25.000000)	1	(6.01)	(45.13)	92.00	0.00	(54.57)	0.00	(155,487.30)
FANUC CORP. CMN															
6954.T	(62,800)	JPY	4,690.000000	(284,580,000.00)	(294,532,000.00)		0.227000	ACT/365					8,680.96	0.00	(13,036,870.49)
JP3802400006	(61,200)	1.000000	4,482.283267	(273,996,376.11)	(281,487,389.16)	(13,044,610.84)	(25.000000)	1	(245.15)	(940.61)	92.00	0.00	(23.53)	0.00	(13,036,870.49)
FERROTEC CORPORATION CMN															
6890.T	(5,600)	JPY	2,696.000000	(18,436,800.00)	(15,097,600.00)		0.227000	ACT/365					(177,748.99)	0.00	(809,239.95)
JP3802720007	(6,900)	1.000000	2,583.279622	(17,825,565.89)	(14,466,365.89)	(631,234.11)	(25.000000)	1	(15.42)	(256.85)	92.00	0.00	(89.41)	0.00	(809,239.95)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(15,200)	JPY	2,707.000000	(41,268,000.00)	(41,146,400.00)		0.227000	ACT/365					0.00	0.00	2,726,557.64
JP3166990006	(15,200)	1.000000	2,886.391971	(43,873,157.96)	(43,873,157.96)	2,726,757.96	(25.000000)	1	(9.80)	(200.32)	92.00	0.00	0.00	0.00	2,726,557.64
FREEE CMN															
4478.T	(10,900)	JPY	3,005.000000	(32,013,300.00)	(32,754,500.00)		0.227000	ACT/365					0.00	0.00	357,413.01
JP3826520003	(10,900)	1.000000	3,040.350335	(33,139,818.65)	(33,139,818.65)	385,318.65	(216.284400)	1	(1,690.88)	(27,905.64)	92.00	0.00	0.00	0.00	357,413.01
FUJITA KANKO CMN															
9722.T	(200)	JPY	8,490.000000	(1,602,000.00)	(1,698,000.00)		0.227000	ACT/365					0.00	0.00	(116,105.89)
JP3816800001	(200)	1.000000	7,909.485850	(1,581,897.17)	(1,581,897.17)	(116,102.83)	(25.000000)	1	(1.13)	(3.06)	92.00	0.00	0.00	0.00	(116,105.89)
FUJITSU CMN															
6702.T	(4,000)	JPY	2,741.500000	0.00	(10,966,000.00)		0.227639	ACT/365					6,133,335.64	0.00	6,239,743.27
JP3818000006	0	1.000000	2,768.182556	0.00	(11,072,730.22)	106,730.22	(25.000000)	0	0.00	(322.59)	92.00	0.00	(322.59)	0.00	6,239,743.27
GENDA INC. CMN															
9166.T	0	JPY	2,462.000000	(3,199,300.00)	0.00		0.227000	ACT/365					181,957.20	0.00	173,059.73
JP3386890002	(1,300)	1.000000	0.000000	(3,369,214.38)	0.00	0.00	(663.461500)	1	(560.58)	(8,897.47)	92.00	0.00	(10,435.90)	0.00	173,054.32
GS YUASA CMN															
6674.T	(600)	JPY	2,514.000000	(5,053,000.00)	(1,508,400.00)		0.227000	ACT/365					173,720.07	0.00	238,771.21
JP3385820000	(2,000)	1.000000	2,622.473133	(5,284,883.88)	(1,573,483.88)	65,083.88	(25.000000)	1	(1.74)	(32.73)	92.00	0.00	(25.06)	0.00	238,771.21
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(7,100)	JPY	4,320.000000	(35,991,000.00)	(30,672,000.00)		0.227000	ACT/365					(4,799,051.20)	0.00	(11,722,567.03)
JP3765150002	(8,600)	1.000000	3,345.000000	(28,767,000.00)	(23,749,500.00)	(6,922,500.00)	(25.000000)	1	(67.61)	(1,015.82)	92.00	0.00	(392.88)	0.00	(11,722,567.03)
HINO MOTORS LTD CMN															
7205.T	(71,500)	JPY	565.200000	(43,787,190.00)	(40,411,800.00)		0.227000	ACT/365					175,849.10	0.00	232,776.24
JP3792600003	(71,700)	1.000000	566.000000	(40,582,200.00)	(40,469,000.00)	57,200.00	(25.000000)	1	(47.52)	(272.86)	92.00	0.00	(6.78)	0.00	232,776.24

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
HIS CMN															
9603.T	(19,700)	JPY	1,356.000000	(26,400,000.00)	(26,713,200.00)		0.227000	ACT/365					2,090.75	0.00	1,231,963.44
JP3160740001	(19,200)	1.000000	1,418.952093	(27,271,800.54)	(27,953,356.24)	1,240,156.24	(108.072900)	1	(612.07)	(10,283.55)	92.00	0.00	(13.66)	0.00	1,231,963.44
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(6,100)	JPY	3,693.000000	(23,046,400.00)	(22,527,300.00)		0.227000	ACT/365					(40,394.06)	0.00	(1,132,533.51)
JP3787000003	(6,400)	1.000000	3,513.983775	(22,490,401.03)	(21,435,301.03)	(1,091,998.97)	(25.000000)	1	(17.98)	(140.48)	92.00	0.00	(11.60)	0.00	(1,132,533.51)
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(10,200)	JPY	776.300000	(7,480,300.00)	(7,918,260.00)		0.227000	ACT/365					329,781.24	0.00	867,497.17
JP3850200001	(9,500)	1.000000	829.022459	(7,903,295.02)	(8,456,029.09)	537,769.09	(25.000000)	1	(2.08)	(53.16)	92.00	0.00	(16.10)	0.00	867,497.17
HONDA MOTOR CMN															
7267.T	0	JPY	1,491.500000	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	9,603.000000	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	(15,171.80)
HOYA CORP CMN															
7741.T	(3,000)	JPY	21,460.000000	(42,490,000.00)	(64,380,000.00)		0.227000	ACT/365					(249,626.98)	0.00	(2,140,640.99)
JP3837800006	(2,000)	1.000000	20,829.741217	(40,996,620.76)	(62,489,223.65)	(1,890,776.35)	(25.000000)	1	(36.06)	(237.66)	92.00	0.00	(64.22)	0.00	(2,140,640.99)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(84,500)	JPY	1,025.000000	(91,538,200.00)	(86,612,500.00)		0.227000	ACT/365					(93,159.78)	0.00	793,094.10
JP3142500002	(88,400)	1.000000	1,035.500353	(91,538,229.80)	(87,499,779.80)	887,279.80	(25.000000)	1	(57.68)	(1,025.93)	92.00	0.00	(92.30)	0.00	793,094.10
IHI CORPORATION CMN															
7013.T	0	JPY	8,528.000000	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	(2,700)	JPY	2,242.000000	(2,032,200.00)	(6,053,400.00)		0.227000	ACT/365					0.00	0.00	5,054.16
JP3131090007	(900)	1.000000	2,243.872657	(2,022,568.52)	(6,058,456.17)	5,056.17	(25.000000)	1	(1.34)	(2.02)	92.00	0.00	0.00	0.00	5,054.16
INFORICH CMN															
9338.T	(2,100)	JPY	4,265.000000	(8,640,000.00)	(8,956,500.00)		0.227000	ACT/365					0.00	0.00	(201,024.48)
JP3153830009	(2,000)	1.000000	4,178.467614	(8,337,810.40)	(8,774,781.99)	(181,718.01)	(651.250000)	1	(1,489.73)	(19,306.47)	92.00	0.00	0.00	0.00	(201,024.48)
INFRONEER HOLDINGS INC. CMN															
5076.T	(3,200)	JPY	1,151.500000	(5,720,000.00)	(3,684,800.00)		0.227000	ACT/365					425,360.24	0.00	647,701.87
JP3153850007	(5,000)	1.000000	1,221.000000	(6,105,000.00)	(3,907,200.00)	222,400.00	(25.000000)	1	(1.21)	(58.37)	92.00	0.00	(37.76)	0.00	647,701.87
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	0	JPY	883.000000	0.00	0.00		0.000000	ACT/365					1,880,327.42	0.00	1,817,707.90
JP3244850008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(62,619.52)	92.00	0.00	(62,619.52)	0.00	1,817,707.90

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
isetan mitsukoshi holdings cmn															
3099.T	0	JPY	2,520.000000	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	3,423.000000	(78,443,000.00)	(80,440,500.00)		0.227000	ACT/365					0.00	0.00	2,313,254.30
JP3143000002	(23,500)	1.000000	3,521.455560	(82,754,205.67)	(82,754,205.67)	2,313,705.67	(25.000000)	1	(22.62)	(451.37)	92.00	0.00	0.00	0.00	2,313,254.30
iwatani international cmn															
8088.T	0	JPY	1,720.000000	(2,592,750.00)	0.00		0.227000	ACT/365					297,072.43	0.00	297,008.23
JP3151600008	(1,500)	1.000000	0.000000	(2,702,688.03)	0.00	0.00	(25.000000)	1	(0.95)	(64.21)	92.00	0.00	(66.50)	0.00	297,008.23
japan airport terminal cmn															
9706.T	(13,200)	JPY	5,120.000000	(62,088,000.00)	(67,584,000.00)		0.227000	ACT/365					118,845.23	0.00	(2,281,425.71)
JP3699400002	(13,000)	1.000000	4,938.190376	(64,171,178.81)	(65,184,112.97)	(2,399,887.03)	(25.000000)	1	(26.17)	(383.92)	92.00	0.00	(9.70)	0.00	(2,281,425.71)
japan post bank cmn															
7182.T	0	JPY	1,552.000000	(51,763,200.00)	0.00		0.227000	ACT/365					(380,454.14)	0.00	(380,527.40)
JP3946750001	(33,700)	1.000000	0.000000	(51,764,635.07)	0.00	0.00	(25.000000)	1	(32.61)	(73.26)	92.00	0.00	(137.55)	0.00	(380,527.40)
jfe holdings cmn															
5411.T	(3,900)	JPY	1,746.000000	(10,650,600.00)	(6,809,400.00)		0.227000	ACT/365					4,088,625.73	0.00	4,218,288.18
JP3386030005	(6,100)	1.000000	1,779.500000	(10,854,950.00)	(6,940,050.00)	130,650.00	(25.000000)	1	(5.44)	(987.55)	92.00	0.00	(933.89)	0.00	4,218,288.18
jgc holdings cmn															
1963.T	(73,800)	JPY	1,306.500000	(90,580,800.00)	(96,419,700.00)		0.227000	ACT/365					0.00	0.00	737,896.14
JP3667600005	(67,800)	1.000000	1,316.507819	(89,208,643.82)	(97,158,277.06)	738,577.06	(25.000000)	1	(65.61)	(680.92)	92.00	0.00	0.00	0.00	737,896.14
k's holdings cmn															
8282.T	(49,100)	JPY	1,398.500000	(70,159,200.00)	(68,666,350.00)		0.227000	ACT/365					4,404.53	0.00	457,171.12
JP3277150003	(49,600)	1.000000	1,407.734354	(69,823,756.77)	(69,119,756.77)	453,406.77	(25.000000)	1	(46.30)	(640.18)	92.00	0.00	(8.53)	0.00	457,171.12
kadokawa corporation cmn															
9468.T	0	JPY	3,212.000000	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
kaajima cmn															
1812.T	(29,100)	JPY	2,643.500000	(90,472,000.00)	(76,925,850.00)		0.227000	ACT/365					12,573,468.51	0.00	19,483,839.94
JP3210200006	(34,400)	1.000000	2,881.000000	(99,106,400.00)	(83,837,100.00)	6,911,250.00	(25.000000)	1	(3.31)	(878.58)	92.00	0.00	(561.37)	0.00	19,483,839.94
kansai electric power company cmn															
9503.T	0	JPY	1,675.000000	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	(7,800)	JPY	5,988.000000	(40,657,200.00)	(46,706,400.00)		0.227000	ACT/365					874,701.91	0.00	2,880,875.45
JP3205800000	(6,800)	1.000000	6,335.765348	(43,424,559.38)	(49,418,969.71)	2,712,569.71	(25.000000)	1	(8.41)	(204.17)	92.00	(706,192.00)	(34.26)	0.00	2,881,256.78

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,300)	JPY	13,830.000000	(78,758,000.00)	(73,299,000.00)		0.227000	ACT/365					0.00	0.00	(2,152,873.03)
JP3211050004	(5,300)	1.000000	13,480.907769	(71,448,811.17)	(71,448,811.17)	(1,850,188.82)	(908.018800)	1	(19,148.45)	(302,684.20)	92.00	0.00	0.00	0.00	(2,152,873.03)
KINTETSU CORP CMN															
9041.T	0	JPY	3,213.000000	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	(136,300)	JPY	1,925.000000	(263,808,000.00)	(262,377,500.00)		0.227000	ACT/365					405,038.02	0.00	7,821,126.28
JP3258000003	(137,400)	1.000000	1,993.988643	(274,034,552.01)	(271,780,652.01)	9,403,152.01	(25.000000)	1	(102.63)	(1,335.75)	92.00	(1,985,728.00)	(26.19)	0.00	7,822,198.54
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(5,500)	JPY	5,711.000000	(31,383,000.00)	(31,410,500.00)		0.227000	ACT/365					0.00	0.00	2,253,754.62
JP3301100008	(5,500)	1.000000	6,167.181541	(33,919,498.48)	(33,919,498.48)	2,508,998.48	(25.000000)	1	(4.00)	(127.85)	92.00	(255,116.00)	0.00	0.00	2,253,892.38
KOBE BUSSAN CMN															
3038.T	(11,800)	JPY	3,444.000000	(31,942,400.00)	(40,639,200.00)		0.227000	ACT/365					9,173.33	0.00	208,466.54
JP3291200008	(9,200)	1.000000	3,460.893671	(31,893,126.81)	(40,838,545.32)	199,345.32	(25.000000)	1	(20.43)	(52.11)	92.00	0.00	(8.02)	0.00	208,466.54
KOBE STEEL CMN															
5406.T	0	JPY	1,589.000000	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	0	JPY	2,333.500000	(1,332,600.00)	0.00		0.227000	ACT/365					38,415.63	0.00	38,411.27
JP3293330001	(600)	1.000000	0.000000	(1,437,406.56)	0.00	0.00	(25.000000)	1	(0.19)	(4.36)	92.00	0.00	(4.36)	0.00	38,411.27
KOMATSU LTD. CMN															
6301.T	(4,700)	JPY	4,503.000000	(6,986,045.88)	(21,164,100.00)		0.227000	ACT/365					0.00	0.00	(260,663.22)
JP3304200003	(1,600)	1.000000	4,447.540678	(6,986,045.88)	(20,903,441.19)	(260,658.81)	(25.000000)	1	(4.40)	(4.40)	100.00	0.00	0.00	0.00	(260,663.22)
KOSE CORPORATION. CMN															
4922.T	(400)	JPY	6,872.000000	(2,710,400.00)	(2,748,800.00)		0.227000	ACT/365					0.00	0.00	10,854.94
JP3283650004	(400)	1.000000	6,899.168191	(2,759,667.28)	(2,759,667.28)	10,867.28	(25.000000)	1	(1.40)	(12.34)	92.00	0.00	0.00	0.00	10,854.94
KUBOTA CORP CMN															
6326.T	(25,300)	JPY	1,887.000000	(39,357,800.00)	(47,741,100.00)		0.227000	ACT/365					0.00	0.00	(1,109,533.95)
JP3266400005	(21,200)	1.000000	1,843.146986	(38,923,769.79)	(46,631,618.75)	(1,109,481.25)	(25.000000)	1	(27.50)	(52.70)	92.00	0.00	0.00	0.00	(1,109,533.95)
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(3,000)	JPY	3,046.000000	(8,943,600.00)	(9,138,000.00)		0.227000	ACT/365					0.00	0.00	413,603.57
JP3266190002	(2,900)	1.000000	3,188.177417	(9,256,352.28)	(9,564,532.25)	426,532.25	(25.000000)	1	(3.69)	(48.68)	92.00	(12,880.00)	0.00	0.00	413,603.92
KYOCERA CORPORATION CMN															
6971.T	0	JPY	1,627.000000	0.00	0.00		0.000000	ACT/365					692,404.79	0.00	692,339.24
JP3249600002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(65.55)	92.00	0.00	(65.55)	0.00	692,339.24

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KYORITSU MAINTENANCE CMN															
9616.T	(50,600)	JPY	2,894.000000	(148,278,300.00)	(146,436,400.00)		0.227000	ACT/365					116,914.99	0.00	1,393,378.35
JP3253900009	(51,900)	1.000000	2,919.248734	(151,521,035.95)	(147,713,985.95)	1,277,585.95	(25.000000)	1	(73.27)	(1,122.58)	92.00	0.00	(40.73)	0.00	1,393,378.35
KYUDENKO CORPORATION CMN															
1959.T	(3,500)	JPY	5,239.000000	(18,098,500.00)	(18,336,500.00)		0.227000	ACT/365					0.00	0.00	29,042.07
JP3247050002	(3,500)	1.000000	5,247.316045	(18,365,606.16)	(18,365,606.16)	29,106.16	(25.000000)	1	(9.74)	(64.08)	92.00	0.00	0.00	0.00	29,042.07
LAND CMN															
8918.T	(862,200)	JPY	8.000000	(4,334,400.00)	(6,897,600.00)		0.227000	ACT/365					0.00	0.00	(835,935.41)
JP3968800007	(619,200)	1.000000	7.031177	(4,335,892.62)	(6,062,280.46)	(835,319.54)	(50.000000)	1	(32.41)	(615.87)	92.00	0.00	0.00	0.00	(835,935.41)
LEOPALACE21 CORPORATION CMN															
8848.T	(5,100)	JPY	547.000000	(1,389,509.67)	(2,789,700.00)		0.227000	ACT/365					0.00	0.00	21,216.40
JP3167500002	(2,500)	1.000000	551.160251	(1,389,509.67)	(2,810,917.28)	21,217.28	(25.000000)	1	(0.88)	(0.88)	100.00	0.00	0.00	0.00	21,216.40
LIFEDRINK COMPANY CMN															
2585.T	0	JPY	2,275.000000	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	0	0.00	(99.14)	92.00	0.00	(99.14)	0.00	(363,409.39)
LION CORPORATION CMN															
4912.T	(800)	JPY	1,652.000000	(1,343,600.00)	(1,321,600.00)		0.227000	ACT/365					(6,012.34)	0.00	(21,094.85)
JP3965400009	(800)	1.000000	1,633.160504	(1,306,528.40)	(1,306,528.40)	(15,071.60)	(25.000000)	1	(1.08)	(10.91)	92.00	0.00	(3.91)	0.00	(21,094.85)
LIXIL CMN															
5938.T	0	JPY	1,709.000000	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	(600)	JPY	2,264.000000	(7,660,200.00)	(1,358,400.00)		0.227000	ACT/365					993,086.08	0.00	1,070,105.39
JP3877600001	(3,400)	1.000000	2,392.500000	(8,134,500.00)	(1,435,500.00)	77,100.00	(25.000000)	1	(1.88)	(80.69)	92.00	0.00	(73.59)	0.00	1,070,105.39
MATSUKIYOCOCOKARA CMN															
3088.T	(34,300)	JPY	2,272.000000	(76,834,350.00)	(77,929,600.00)		0.227000	ACT/365					2,429,133.28	0.00	3,544,493.20
JP3869010003	(33,900)	1.000000	2,304.544203	(78,136,825.26)	(79,045,866.16)	1,116,266.16	(25.000000)	1	(40.32)	(906.24)	92.00	0.00	(275.13)	0.00	3,544,493.20
MEDLEY CMN															
4480.T	0	JPY	3,830.000000	0.00	0.00		0.000000	ACT/365					136,834.41	0.00	136,820.19
JP3921310003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(14.22)	92.00	0.00	(14.22)	0.00	136,820.19
MERCARI CMN															
4385.T	(32,200)	JPY	1,782.000000	(51,918,400.00)	(57,380,400.00)		0.227000	ACT/365					242,384.57	0.00	(804,557.27)
JP3921290007	(29,600)	1.000000	1,749.495689	(51,786,556.77)	(56,333,761.19)	(1,046,638.81)	(25.000000)	1	(33.54)	(303.02)	92.00	0.00	(26.41)	0.00	(804,557.27)
MITSUBISHI CORP. CMN															
8058.T	0	JPY	2,456.500000	(13,538,250.00)	0.00		0.227000	ACT/365					502,413.76	0.00	502,275.63
JP3898400001	(5,500)	1.000000	0.000000	(13,753,585.70)	0.00	0.00	(25.000000)	1	(7.19)	(138.12)	92.00	0.00	(138.12)	0.00	502,275.63

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MITSUBISHI MOTORS CMN															
7211.T	(36,400)	JPY	481.000000	(14,845,590.00)	(17,508,400.00)		0.227000	ACT/365					387,288.24	0.00	838,751.63
JP3899800001	(31,300)	1.000000	493.404012	(15,529,894.01)	(17,959,906.05)	451,506.05	(25.000000)	1	(5.10)	(42.65)	92.00	0.00	(8.17)	0.00	838,751.63
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,907.000000	0.00	0.00		0.000000	ACT/365					3,017,863.31	0.00	3,017,239.88
JP3902900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(623.43)	92.00	0.00	(623.43)	0.00	3,017,239.88
MITSUI E&S CMN															
7003.T	0	JPY	1,583.000000	0.00	0.00		0.000000	ACT/365					165,559.34	0.00	165,556.80
JP3891600003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.55)	92.00	0.00	(2.55)	0.00	165,556.80
MITSUI FUDOSAN CO., LTD. CMN															
8801.T	(5,600)	JPY	1,313.500000	(6,807,607.48)	(7,355,600.00)		0.227000	ACT/365					(1,175.93)	0.00	(154,655.93)
JP3893200000	(5,300)	1.000000	1,286.093622	(6,807,607.48)	(7,202,124.29)	(153,475.71)	(25.000000)	1	(4.29)	(4.29)	100.00	0.00	(0.16)	0.00	(154,655.93)
MITSUI O.S.K. LINES LTD CMN															
9104.T	0	JPY	5,042.000000	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
MIZUHO FINANCIAL GROUP CMN															
8411.T	0	JPY	3,963.000000	0.00	0.00		0.000000	ACT/365					359,954.84	0.00	359,902.33
JP3885780001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(52.51)	92.00	0.00	(52.51)	0.00	359,902.33
MODEC CMN															
6269.T	(8,300)	JPY	3,385.000000	(26,933,500.00)	(28,095,500.00)		0.227000	ACT/365					0.00	0.00	(532,720.94)
JP3888250002	(8,300)	1.000000	3,346.794014	(27,778,390.31)	(27,778,390.31)	(317,109.69)	(25.000000)	1	(11.72)	(331.25)	92.00	(215,280.00)	0.00	0.00	(532,604.69)
MONEY FORWARD, INC. CMN															
3994.T	(5,600)	JPY	3,984.000000	(21,767,100.00)	(22,310,400.00)		0.227000	ACT/365					192,449.71	0.00	4,701,689.73
JP3869960009	(5,300)	1.000000	4,789.235892	(25,604,300.00)	(26,819,720.99)	4,509,320.99	(25.000000)	1	10.15	(80.97)	92.00	0.00	(4.11)	0.00	4,701,689.73
MURATA MFG. CO., LTD. CMN															
6981.T	0	JPY	2,499.500000	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	0	JPY	2,797.500000	(4,082,250.00)	0.00		0.227000	ACT/365					219,161.97	0.00	97,670.33
JP3651210001	(1,500)	1.000000	0.000000	(4,212,000.00)	0.00	0.00	(25.000000)	1	(1.77)	(51.64)	92.00	(121,440.00)	(51.64)	0.00	97,735.90
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(9,100)	JPY	1,796.000000	(20,599,800.00)	(16,343,600.00)		0.227000	ACT/365					(270,024.13)	0.00	(84,863.57)
JP3651400008	(11,400)	1.000000	1,818.099549	(20,562,805.90)	(16,544,705.90)	201,105.90	(190.131500)	1	(945.18)	(15,945.35)	92.00	0.00	(3,736.26)	0.00	(84,863.57)
NEC CORPORATION CMN															
6701.T	0	JPY	12,985.000000	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

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NEXON CO.LTD. CMN															
3659.T	0	JPY	2,103.500000	0.00	0.00		0.000000	ACT/365					1,716,201.47	0.00	1,551,958.27
JP3758190007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(23.20)	92.00	(164,220.00)	(23.20)	0.00	1,552,015.56
NEXTAGE CO. LTD. CMN															
3186.T	(22,400)	JPY	1,423.000000	(29,029,200.00)	(31,875,200.00)		0.227000	ACT/365					0.00	0.00	(309,348.68)
JP3758210003	(20,400)	1.000000	1,439.558208	(29,377,190.36)	(32,246,103.87)	370,903.87	(89.583300)	1	(529.77)	(3,224.54)	92.00	(677,028.00)	0.00	0.00	(309,203.63)
NIDEC CMN															
6594.T	0	JPY	2,946.500000	0.00	0.00		0.000000	ACT/365					6,084,337.93	0.00	6,083,687.28
JP3734800000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(650.65)	92.00	0.00	(650.65)	0.00	6,083,687.28
NIHON KOHDEN CORP. CMN															
6849.T	0	JPY	2,122.500000	(9,902,900.00)	0.00		0.227000	ACT/365					952,424.77	0.00	952,128.28
JP3706800004	(4,700)	1.000000	0.000000	(10,070,120.01)	0.00	0.00	(25.000000)	1	(5.20)	(296.49)	92.00	0.00	(296.49)	0.00	952,128.28
NINTENDO CO., LTD. CMN CLASS A															
7974.T	0	JPY	9,559.000000	0.00	0.00		0.000000	ACT/365					1,208,602.50	0.00	1,208,582.13
JP3756600007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.38)	92.00	0.00	(20.38)	0.00	1,208,582.13
NIPPON ELEC GLASS CO LTD															
5214.T	(20,000)	JPY	3,424.000000	(69,717,600.00)	(68,480,000.00)		0.227000	ACT/365					7,487.00	0.00	(2,453,560.62)
JP3733400000	(20,700)	1.000000	3,371.000000	(69,779,700.00)	(67,420,000.00)	(1,060,000.00)	(25.000000)	1	(43.55)	(895.63)	92.05	(1,400,151.99)	(94.13)	0.00	(2,452,804.56)
NIPPON STEEL CMN															
5401.T	0	JPY	3,120.000000	0.00	0.00		0.000000	ACT/365					393,706.24	0.00	393,676.47
JP3381000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(29.77)	92.00	0.00	(37.75)	0.00	393,676.47
NISSAN MOTOR CMN															
7201.T	0	JPY	432.100000	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	(2,900)	JPY	18,535.000000	(63,195,000.00)	(53,751,500.00)		0.227000	ACT/365					(328,550.11)	0.00	1,066,610.25
JP3756100008	(3,300)	1.000000	19,016.139349	(62,108,462.69)	(55,146,804.11)	1,395,304.11	(25.000000)	1	(46.58)	(143.75)	92.00	0.00	(126.80)	0.00	1,066,610.25
NOMURA MICRO SCIENCE CMN															
6254.T	0	JPY	2,708.000000	0.00	0.00		0.000000	ACT/365					(17,699,042.91)	0.00	(17,752,970.71)
JP3762950008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(53,927.80)	92.00	0.00	(53,927.80)	0.00	(17,752,970.71)
NTT DATA GROUP CMN															
9613.T	0	JPY	3,006.000000	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	0	0.00	(4.76)	92.00	0.00	(4.76)	0.00	41,022.09
OJI HOLDINGS CMN															
3861.T	(40,300)	JPY	627.300000	(26,693,730.00)	(25,280,190.00)		0.227000	ACT/365					85,358.24	0.00	(868,018.08)
JP3174410005	(44,100)	1.000000	603.650545	(26,622,696.98)	(24,327,116.98)	(953,073.02)	(25.000000)	1	(17.26)	(303.30)	92.00	0.00	(85.84)	0.00	(868,018.08)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
OLYMPUS CMN															
7733.T	0	JPY	2,308.500000	(50,359,050.00)	0.00		0.227000	ACT/365					1,918,797.64	0.00	1,918,314.23
JP3201200007	(21,900)	1.000000	0.000000	(51,326,090.64)	0.00	0.00	(25.000000)	1	(25.72)	(483.41)	92.00	0.00	(534.28)	0.00	1,918,314.23
OMRON CORPORATION CMN															
6645.T	(10,400)	JPY	5,064.000000	(21,736,500.00)	(52,665,600.00)		0.227000	ACT/365					11,671,020.90	0.00	11,735,788.35
JP3197800000	(4,300)	1.000000	5,070.247336	(21,525,200.77)	(52,730,572.29)	64,972.29	(25.000000)	1	(15.01)	(204.84)	92.00	0.00	(184.75)	0.00	11,735,788.35
OPEN HOUSE GROUP CO., LTD. CMN															
3288.T	(3,500)	JPY	5,100.000000	(12,355,200.00)	(17,850,000.00)		0.227000	ACT/365					0.00	0.00	92,110.00
JP3173540000	(2,400)	1.000000	5,126.323910	(12,359,996.55)	(17,942,133.68)	92,133.68	(25.000000)	1	(7.76)	(23.69)	92.00	0.00	0.00	0.00	92,110.00
ORGANO CORPORATION CMN															
6368.T	(7,000)	JPY	8,810.000000	(59,924,000.00)	(61,670,000.00)		0.227000	ACT/365					(48,056.42)	0.00	(4,214,137.29)
JP3201600008	(7,100)	1.000000	8,214.983796	(58,324,886.58)	(57,504,886.58)	(4,165,113.42)	(25.000000)	1	(47.71)	(967.45)	92.00	0.00	(13.84)	0.00	(4,214,137.29)
ORIENTAL LAND CO CMN															
4661.T	(47,000)	JPY	3,315.000000	(155,946,000.00)	(155,805,000.00)		0.227000	ACT/365					178,633.33	0.00	2,902,158.71
JP3198900007	(47,000)	1.000000	3,372.965218	(158,529,365.25)	(158,529,365.25)	2,724,365.25	(25.000000)	1	(82.20)	(839.87)	92.00	0.00	(36.87)	0.00	2,902,158.71
ORIX CMN															
8591.T	(4,500)	JPY	3,322.000000	0.00	(14,949,000.00)		0.464982	ACT/365					0.00	0.00	6,127.85
JP3200450009	0	1.000000	3,323.361745	0.00	(14,955,127.85)	6,127.85	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	6,127.85
OSAKA GAS CO., LTD. CMN															
9532.T	(17,500)	JPY	3,108.000000	(54,932,500.00)	(54,390,000.00)		0.227000	ACT/365					179,964.32	0.00	6,339,696.50
JP3180400008	(17,500)	1.000000	3,460.000000	(60,550,000.00)	(60,550,000.00)	6,160,000.00	(25.000000)	1	0.32	(267.83)	92.00	0.00	(11.77)	0.00	6,339,696.50
PIGEON CORPORATION ORD CMN															
7956.T	0	JPY	1,433.000000	0.00	0.00		0.000000	ACT/365					(2,695.90)	0.00	(2,699.96)
JP3801600002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4.07)	92.00	0.00	(4.07)	0.00	(2,699.96)
PLAID INC. (JAPAN) CMN															
4165.T	(13,400)	JPY	821.000000	(9,052,200.00)	(11,001,400.00)		0.227000	ACT/365					0.00	0.00	1,182,149.79
JP3833270006	(10,700)	1.000000	909.694597	(9,960,152.55)	(12,189,907.60)	1,188,507.60	(250.700900)	1	(559.81)	(6,357.81)	92.00	0.00	0.00	0.00	1,182,149.79
POLA ORBIS HOLDINGS CMN															
4927.T	(6,800)	JPY	1,385.000000	(9,604,800.00)	(9,418,000.00)		0.227000	ACT/365					3,540.94	0.00	131,646.55
JP3855900001	(6,900)	1.000000	1,407.049085	(9,710,833.78)	(9,567,933.78)	149,933.78	(98.188400)	1	(197.98)	(1,864.17)	92.00	(19,964.00)	(38.59)	0.00	131,657.33
RAKUTEN BANK CMN															
5838.T	(2,800)	JPY	4,451.000000	(15,289,800.00)	(12,462,800.00)		0.227000	ACT/365					(5,801.47)	0.00	247,783.10
JP3967220009	(3,400)	1.000000	4,541.613627	(15,368,518.15)	(12,716,518.15)	253,718.15	(25.000000)	1	(9.15)	(133.58)	92.00	0.00	(41.68)	0.00	247,783.10
RAKUTEN GROUP CMN															
4755.T	(52,700)	JPY	916.000000	(44,268,560.00)	(48,273,200.00)		0.227000	ACT/365					1,231,916.97	0.00	809,714.91
JP3967200001	(49,100)	1.000000	907.996827	(44,556,626.94)	(47,851,432.76)	(421,767.24)	(25.000000)	1	(26.10)	(434.82)	92.00	0.00	(230.08)	0.00	809,714.91

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Fund: ALL
Business Date: Jan 23, 2025
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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
RELO GROUP, INC. CMN															
8876.T	(1,900)	JPY	1,837.500000	(1,989,900.00)	(3,491,250.00)		0.227000	ACT/365					0.00	0.00	(20,027.57)
JP3755200007	(1,100)	1.000000	1,826.960187	(2,006,819.55)	(3,471,224.36)	(20,025.64)	(25.000000)	1	(1.15)	(1.92)	92.00	0.00	0.00	0.00	(20,027.57)
RENESAS ELECTRONICS CMN															
6723.T	(22,500)	JPY	2,171.500000	(2,897,011.68)	(48,858,750.00)		0.227000	ACT/365					800,336.18	0.00	831,506.82
JP3164720009	(1,400)	1.000000	2,172.887642	(2,897,011.68)	(48,889,971.95)	31,221.95	(25.000000)	1	(1.83)	(51.30)	92.00	0.00	(49.47)	0.00	831,506.82
RESORTTRUST INC CMN															
4681.T	(24,600)	JPY	3,087.000000	(74,529,000.00)	(75,940,200.00)		0.227000	ACT/365					20,819.67	0.00	1,192,793.53
JP3974450003	(24,500)	1.000000	3,134.663106	(76,806,132.33)	(77,112,712.40)	1,172,512.40	(25.000000)	1	(32.80)	(538.54)	92.05	0.00	(1.86)	0.00	1,192,793.53
RINNAI CORP. CMN															
5947.T	(22,200)	JPY	3,352.000000	(74,037,000.00)	(74,414,400.00)		0.227000	ACT/365					44,521.62	0.00	(2,283,182.14)
JP3977400005	(22,200)	1.000000	3,247.178013	(72,087,351.89)	(72,087,351.89)	(2,327,048.11)	(25.000000)	1	(58.78)	(655.64)	92.04	0.00	(10.35)	0.00	(2,283,182.14)
ROHM CO LTD ORD CMN															
6963.T	0	JPY	1,546.500000	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	(5,400)	JPY	1,720.000000	(9,500,250.00)	(9,288,000.00)		0.227000	ACT/365					0.00	0.00	(147,299.57)
JP3982200002	(5,300)	1.000000	1,692.732558	(8,958,067.69)	(9,140,755.81)	(147,244.19)	(25.000000)	1	(9.36)	(55.39)	92.00	0.00	0.00	0.00	(147,299.57)
ROUND ONE CORP CMN															
4680.T	0	JPY	1,296.000000	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	(3,310.21)
SAKURA INTERNET INC. CMN															
3778.T	0	JPY	4,360.000000	0.00	0.00		0.000000	ACT/365					267,214.62	0.00	260,748.38
JP3317300006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6,466.24)	92.00	0.00	(6,466.24)	0.00	260,748.38
SANKYO CO., LTD.															
6417.T	(13,900)	JPY	2,077.500000	(26,466,300.00)	(28,877,250.00)		0.227000	ACT/365					0.00	0.00	395,049.76
JP3326410002	(12,600)	1.000000	2,105.933607	(26,589,201.56)	(29,272,477.14)	395,227.14	(25.000000)	1	(15.91)	(177.37)	92.00	0.00	0.00	0.00	395,049.76
SANRIO CO LTD															
8136.T	(1,200)	JPY	5,509.000000	(9,505,700.00)	(6,610,800.00)		0.227000	ACT/365					2,534,363.96	0.00	2,520,352.18
JP3343200006	(1,900)	1.000000	5,497.496066	(10,474,995.28)	(6,596,995.28)	(13,804.72)	(25.000000)	1	0.04	(207.05)	92.00	0.00	(177.58)	0.00	2,520,352.18
SAPPORO HOLDINGS CMN															
2501.T	(400)	JPY	6,750.000000	(2,764,400.00)	(2,700,000.00)		0.227000	ACT/365					1,600,047.11	0.00	2,141,155.32
JP3320800000	(400)	1.000000	8,318.000000	(3,327,200.00)	(3,327,200.00)	627,200.00	(25.000000)	1	1.76	20.21	92.00	(86,112.00)	7.77	0.00	2,141,201.82
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(41,300)	JPY	2,013.500000	(84,868,450.00)	(83,157,550.00)		0.227000	ACT/365					207,833.90	0.00	5,885,794.86
JP3323040000	(41,900)	1.000000	2,151.000000	(90,126,900.00)	(88,836,300.00)	5,678,750.00	(25.000000)	1	(20.78)	(789.03)	92.06	0.00	(32.76)	0.00	5,885,794.86

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Fund: ALL
Business Date: Jan 23, 2025
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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SBI HOLDINGS, INC. CMN															
8473.T	(4,100)	JPY	4,062.000000	(16,461,500.00)	(16,654,200.00)		0.227000	ACT/365					233,627.98	0.00	61,128.07
JP3436120004	(4,100)	1.000000	4,019.943565	(16,481,768.62)	(16,481,768.62)	(172,431.38)	(25.000000)	1	(10.25)	(68.53)	92.00	0.00	(27.56)	0.00	61,128.07
SBI SUMISHIN NET BANK CMN															
7163.T	(6,500)	JPY	3,870.000000	(26,758,000.00)	(25,155,000.00)		0.227000	ACT/365					(22,272.42)	0.00	(227,967.03)
JP3400650002	(6,800)	1.000000	3,838.397748	(26,086,585.36)	(24,949,585.36)	(205,414.64)	(25.000000)	1	(21.04)	(279.98)	92.00	0.00	(20.46)	0.00	(227,967.03)
SCREEN HOLDINGS CMN															
7735.T	(3,600)	JPY	11,405.000000	(39,276,000.00)	(41,058,000.00)		0.227000	ACT/365					3,992.52	0.00	(1,965,745.28)
JP3494600004	(3,600)	1.000000	10,857.870581	(39,088,334.09)	(39,088,334.09)	(1,969,665.91)	(25.000000)	1	(25.92)	(71.90)	92.00	0.00	(3.32)	0.00	(1,965,745.28)
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(1,300)	JPY	2,830.500000	0.00	(3,679,650.00)		0.227639	ACT/365					2,961,343.68	0.00	2,939,337.67
JP3419050004	0	1.000000	2,813.701713	0.00	(3,657,812.23)	(21,837.77)	(25.000000)	0	0.00	(168.24)	92.00	0.00	(168.24)	0.00	2,939,337.67
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,441.500000	0.00	0.00		0.000000	ACT/365					54,435.92	0.00	54,428.19
JP3419400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.73)	92.00	0.00	(7.73)	0.00	54,428.19
SEKISUI HOUSE, LTD. CMN															
1928.T	(16,400)	JPY	3,599.000000	(60,487,400.00)	(59,023,600.00)		0.227000	ACT/365					515,476.50	0.00	3,336,399.01
JP3420600003	(16,700)	1.000000	3,771.034503	(62,979,565.84)	(61,844,965.84)	2,821,365.84	(25.000000)	1	(22.62)	(443.34)	92.00	0.00	(55.89)	0.00	3,336,399.01
SEVEN & I HOLDINGS CMN															
3382.T	(17,000)	JPY	2,422.000000	(54,412,000.00)	(41,174,000.00)		0.227000	ACT/365					(191,307.08)	0.00	78,344.34
JP3422950000	(22,300)	1.000000	2,437.884604	(54,364,826.67)	(41,444,038.27)	270,038.27	(25.000000)	1	(34.58)	(386.85)	92.00	0.00	(172.71)	0.00	78,344.34
SG HOLDINGS CO., LTD. CMN															
9143.T	0	JPY	1,448.000000	0.00	0.00		0.000000	ACT/365					182,678.67	0.00	182,635.79
JP3162770006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(42.88)	92.00	0.00	(42.88)	0.00	182,635.79
SHIMANO CORPORATION CMN															
7309.T	0	JPY	20,715.000000	(4,147,000.00)	0.00		0.227000	ACT/365					182,194.91	0.00	167,970.13
JP3358000002	(200)	1.000000	0.000000	(4,145,230.54)	0.00	0.00	(25.000000)	1	(2.62)	(10.78)	92.00	(14,214.00)	(18.43)	0.00	167,977.81
SHIMIZU CORP CMN															
1803.T	(21,600)	JPY	1,308.500000	(24,113,650.00)	(28,263,600.00)		0.227000	ACT/365					0.00	0.00	(786,581.73)
JP3358800005	(18,700)	1.000000	1,272.088605	(23,712,208.61)	(27,477,113.88)	(786,486.12)	(25.000000)	1	(17.69)	(95.60)	92.00	0.00	0.00	0.00	(786,581.73)
SHINKO ELEC IND CO LTD CMN															
6967.T	(11,500)	JPY	5,849.000000	(67,608,500.00)	(67,263,500.00)		0.227000	ACT/365					(32,976.30)	0.00	(577,071.41)
JP3375800004	(11,500)	1.000000	5,801.738553	(66,719,993.36)	(66,719,993.36)	(543,506.64)	(25.000000)	1	(48.13)	(588.47)	92.00	0.00	(8.72)	0.00	(577,071.41)
SHISEIDO CO., LTD. CMN															
4911.T	(32,000)	JPY	2,589.000000	(82,657,750.00)	(82,848,000.00)		0.227000	ACT/365					2,048,616.15	0.00	7,136,312.78
JP3351600006	(31,700)	1.000000	2,769.995459	(87,859,205.45)	(88,639,854.70)	5,791,854.70	(25.000000)	1	(19.74)	(358.08)	92.00	(703,800.00)	(70.88)	0.00	7,136,692.82

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SOFTBANK GROUP CORP. CMN															
9984.T	(500)	JPY	10,755.000000	0.00	(5,377,500.00)		0.464982	ACT/365					107,915.48	0.00	75,054.59
JP3436100006	0	1.000000	10,689.305150	0.00	(5,344,652.58)	(32,847.42)	(25.000000)	0	0.00	(13.46)	-	0.00	(13.46)	0.00	75,054.59
SOJITZ CORPORATION CMN															
2768.T	(6,900)	JPY	3,184.000000	(21,769,500.00)	(21,969,600.00)		0.227000	ACT/365					0.00	0.00	(91,805.02)
JP3663900003	(6,900)	1.000000	3,170.713881	(21,877,925.78)	(21,877,925.78)	(91,674.22)	(25.000000)	1	(13.04)	(130.79)	92.00	0.00	0.00	0.00	(91,805.02)
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(4,500)	JPY	6,205.000000	(28,008,000.00)	(27,922,500.00)		0.227000	ACT/365					(110,726.35)	0.00	(336,658.97)
JP3164630000	(4,500)	1.000000	6,154.879544	(27,696,957.95)	(27,696,957.95)	(225,542.05)	(25.000000)	1	(19.58)	(390.56)	92.00	0.00	(109.89)	0.00	(336,658.97)
SUBARU CORPORATION CMN															
7270.T	(3,000)	JPY	2,716.500000	(4,756,790.79)	(8,149,500.00)		0.227000	ACT/365					47,278.04	0.00	(110,898.58)
JP3814800003	(1,800)	1.000000	2,663.776843	(4,756,790.79)	(7,991,330.53)	(158,169.47)	(25.000000)	1	(3.00)	(7.15)	92.00	0.00	(4.16)	0.00	(110,898.58)
SUMCO CMN															
3436.T	(17,700)	JPY	1,196.000000	(17,462,800.00)	(21,169,200.00)		0.227000	ACT/365					253,143.79	0.00	(224,003.94)
JP3322930003	(14,900)	1.000000	1,169.050747	(17,329,266.84)	(20,692,198.23)	(477,001.77)	(25.000000)	1	(11.83)	(145.96)	92.00	0.00	(42.28)	0.00	(224,003.94)
SUMITOMO CHEMICAL COMPANY CMN															
4005.T	0	JPY	335.200000	0.00	0.00		0.000000	ACT/365					14,489.11	0.00	14,480.93
JP3401400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.18)	92.00	0.00	(8.18)	0.00	14,480.93
SUMITOMO CORPORATION CMN															
8053.T	(2,600)	JPY	3,286.000000	(8,457,800.00)	(8,543,600.00)		0.227000	ACT/365					41,079.86	0.00	410,218.38
JP3404600003	(2,600)	1.000000	3,428.000000	(8,912,800.00)	(8,912,800.00)	369,200.00	(25.000000)	1	(2.50)	(61.48)	92.00	0.00	(6.25)	0.00	410,218.38
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(57,600)	JPY	551.000000	(31,920,900.00)	(31,737,600.00)		0.227000	ACT/365					0.00	0.00	565,799.23
JP3495000006	(56,100)	1.000000	560.827121	(31,460,097.00)	(32,303,642.16)	566,042.16	(25.000000)	1	(22.98)	(242.93)	92.00	0.00	0.00	0.00	565,799.23
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN															
5802.T	(2,100)	JPY	3,057.000000	0.00	(6,419,700.00)		0.464982	ACT/365					0.00	0.00	(87,561.62)
JP3407400005	0	1.000000	3,015.303992	0.00	(6,332,138.38)	(87,561.62)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(87,561.62)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	(13,200)	JPY	5,161.000000	(53,449,200.00)	(68,125,200.00)		0.227000	ACT/365					0.00	0.00	1,524,953.83
JP3409800004	(9,800)	1.000000	5,276.535791	(51,623,644.24)	(69,650,272.43)	1,525,072.43	(25.000000)	1	(45.03)	(118.60)	92.00	0.00	0.00	0.00	1,524,953.83
SUMITOMO METAL MNG CMN															
5713.T	0	JPY	3,622.000000	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	3,772.000000	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

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,729.000000	(31,399,000.00)	0.00		0.227000	ACT/365					157,893.06	0.00	157,859.23
JP3892100003	(8,500)	1.000000	0.000000	(31,670,741.27)	0.00	0.00	(25.000000)	1	(18.10)	(33.84)	92.00	0.00	(50.82)	0.00	157,859.23
SUNTORY BEVERAGE & FOOD CMN															
2587.T	0	JPY	4,726.000000	(2,400,000.00)	0.00		0.227000	ACT/365					26,890.90	0.00	26,880.78
JP3336560002	(500)	1.000000	0.000000	(2,391,144.57)	0.00	0.00	(25.000000)	1	(1.57)	(10.12)	92.00	0.00	(14.26)	0.00	26,880.78
SUNWELS CMN															
9229.T	0	JPY	574.000000	0.00	0.00		0.000000	ACT/365					853,926.47	0.00	844,978.81
JP3324410004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(8,947.66)	92.00	0.00	(8,947.66)	0.00	844,978.81
SYSMEX CORP CMN															
6869.T	0	JPY	2,964.000000	0.00	0.00		0.000000	ACT/365					43,599.97	0.00	43,585.26
JP3351100007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(14.70)	92.00	0.00	(14.70)	0.00	43,585.26
TAIHEIYO CEMENT CORPORATION CMN															
5233.T	(23,700)	JPY	3,842.000000	(90,178,200.00)	(91,055,400.00)		0.227000	ACT/365					540,255.93	0.00	(5,503,992.08)
JP3449020001	(23,800)	1.000000	3,587.000000	(85,370,600.00)	(85,011,900.00)	(6,043,500.00)	(25.000000)	1	(86.72)	(748.01)	92.10	0.00	(62.78)	0.00	(5,503,992.08)
TAISEI CORPORATION CMN															
1801.T	0	JPY	6,364.000000	(10,161,600.00)	0.00		0.227000	ACT/365					92,579.97	0.00	92,539.73
JP3443600006	(1,600)	1.000000	0.000000	(10,200,336.93)	0.00	0.00	(25.000000)	1	(6.16)	(40.24)	92.00	0.00	(56.51)	0.00	92,539.73
TAIYO YUDEN CMN															
6976.T	(15,700)	JPY	2,271.500000	(37,640,500.00)	(35,662,550.00)		0.227000	ACT/365					4,784.86	0.00	(40,936.34)
JP3452000007	(16,600)	1.000000	2,268.612589	(37,659,317.65)	(35,617,217.65)	(45,332.35)	(25.000000)	1	(23.60)	(388.85)	92.00	0.00	(36.55)	0.00	(40,936.34)
TAKASHIMAYA CO LTD CMN															
8233.T	(2,500)	JPY	1,238.000000	(3,116,250.00)	(3,095,000.00)		0.227000	ACT/365					113,828.78	0.00	178,790.31
JP3456000003	(2,500)	1.000000	1,264.000000	(3,160,000.00)	(3,160,000.00)	65,000.00	(25.000000)	1	(1.69)	(38.47)	92.00	0.00	(14.32)	0.00	178,790.31
TAZMO CO., LTD. CMN															
6266.T	0	JPY	2,155.000000	0.00	0.00		0.000000	ACT/365					16,289.78	0.00	9,973.99
JP3468000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(6,315.78)	92.00	0.00	(6,315.78)	0.00	9,973.99
TDK CORP CMN															
6762.T	0	JPY	1,914.500000	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	1,314.500000	(13,462,100.00)	(13,539,350.00)		0.227000	ACT/365					107,156.95	0.00	161,482.75
JP3544000007	(10,300)	1.000000	1,319.785046	(13,593,785.97)	(13,593,785.97)	54,435.97	(25.000000)	1	(7.66)	(110.17)	92.00	0.00	(16.44)	0.00	161,482.75
TERUMO CORP CMN															
4543.T	(300)	JPY	3,011.000000	0.00	(903,300.00)		0.464982	ACT/365					550,629.25	0.00	550,735.30
JP3546800008	0	1.000000	3,011.470908	0.00	(903,441.27)	141.27	(25.000000)	0	0.00	(35.22)	-	0.00	(35.22)	0.00	550,735.30

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
THK CMN															
6481.T		JPY	3,759.000000	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	(16,713.31)
TOHO GAS CO., LTD. CMN															
9533.T	(2,600)	JPY	3,889.000000	(7,527,800.00)	(10,111,400.00)		0.227000	ACT/365					0.00	0.00	362,553.46
JP3600200004	(1,900)	1.000000	4,028.455749	(7,726,163.57)	(10,473,984.95)	362,584.95	(25.000000)	1	(3.51)	(31.48)	92.00	0.00	0.00	0.00	362,553.46
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(19,300)	JPY	1,120.500000	(19,246,050.00)	(21,625,650.00)		0.227000	ACT/365					260,685.69	0.00	1,123,352.18
JP3605400005	(17,100)	1.000000	1,165.203549	(19,996,840.46)	(22,488,428.49)	862,778.49	(25.000000)	1	(7.46)	(112.00)	92.00	0.00	(13.86)	0.00	1,123,352.18
TOKYO ELECTRON LTD CMN															
8035.T	0	JPY	27,430.000000	(8,110,500.00)	0.00		0.227000	ACT/365					503,377.91	0.00	503,220.77
JP3571400005	(300)	1.000000	0.000000	(8,029,278.06)	0.00	0.00	(25.000000)	1	(5.62)	(157.13)	92.00	0.00	(157.13)	0.00	503,220.77
TOKYO GAS CMN															
9531.T	(2,000)	JPY	4,151.000000	(4,593,600.00)	(8,302,000.00)		0.227000	ACT/365					0.00	0.00	46,236.05
JP3573000001	(1,100)	1.000000	4,174.128664	(4,614,400.04)	(8,348,257.33)	46,257.33	(25.000000)	1	(2.77)	(21.27)	92.00	0.00	0.00	0.00	46,236.05
TOKYO KEIKI INC. CMN															
7721.T	(1,000)	JPY	3,350.000000	(3,135,000.00)	(3,350,000.00)		0.227000	ACT/365					23,980.50	0.00	(114,601.27)
JP3624000000	(1,000)	1.000000	3,211.680779	(3,211,680.78)	(3,211,680.78)	(138,319.22)	(40.000000)	1	(14.38)	(262.55)	92.00	0.00	(22.38)	0.00	(114,601.27)
TOPCON CMN															
7732.T	(2,300)	JPY	2,938.500000	(9,652,600.00)	(6,758,550.00)		0.227000	ACT/365					48,991.96	0.00	(181,095.45)
JP3630400004	(3,400)	1.000000	2,838.500000	(9,650,900.00)	(6,528,550.00)	(230,000.00)	(25.000000)	1	(6.09)	(87.41)	92.00	0.00	(40.28)	0.00	(181,095.45)
TOPPAN PRINTING CO LTD CMN															
7911.T	(300)	JPY	4,478.000000	0.00	(1,343,400.00)		0.464982	ACT/365					(167,446.89)	0.00	(172,909.90)
JP3629000005	0	1.000000	4,460.043412	0.00	(1,338,013.02)	(5,386.98)	(25.000000)	0	0.00	(76.03)	-	0.00	(76.03)	0.00	(172,909.90)
TOWA CORP CMN															
6315.T	(5,000)	JPY	2,121.000000	(9,649,800.00)	(10,605,000.00)		0.227000	ACT/365					(92,583.25)	0.00	(2,015,770.54)
JP3555700008	(5,400)	1.000000	1,736.425220	(9,349,492.24)	(8,682,126.10)	(1,922,873.90)	(34.722200)	1	(33.65)	(313.39)	92.00	0.00	(26.32)	0.00	(2,015,770.54)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(35,500)	JPY	2,306.000000	(81,610,200.00)	(81,863,000.00)		0.227000	ACT/365					29,407.80	0.00	2,659,533.32
JP3613400005	(35,700)	1.000000	2,380.102194	(84,974,927.88)	(84,493,627.88)	2,630,627.88	(25.000000)	1	(30.50)	(502.36)	92.00	0.00	(6.53)	0.00	2,659,533.32
TOYOTA INDUSTRIES CMN															
6201.T	0	JPY	13,195.000000	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	0	0.00	(995.67)	92.00	0.00	(995.67)	0.00	6,787,476.40
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(19,700)	JPY	1,806.000000	(35,303,400.00)	(35,578,200.00)		0.227000	ACT/365					4,588.38	0.00	633,566.44
JP3802680003	(19,800)	1.000000	1,842.681711	(36,484,129.70)	(36,300,829.70)	722,629.70	(615.782800)	1	(5,729.05)	(93,651.64)	92.00	0.00	(627.70)	0.00	633,566.44

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TSURUHA HOLDINGS CMN															
3391.T	(800)	JPY	8,862.000000	(7,176,800.00)	(7,089,600.00)		0.227000	ACT/365					0.00	0.00	(202,402.93)
JP3536150000	(800)	1.000000	8,609.065374	(6,887,252.30)	(6,887,252.30)	(202,347.70)	(25.000000)	1	(6.32)	(55.23)	92.00	0.00	0.00	0.00	(202,402.93)
UBE INDUSTRIES LTD CMN															
4208.T	(6,500)	JPY	2,335.000000	(15,044,250.00)	(15,177,500.00)		0.227000	ACT/365					0.00	0.00	146,195.32
JP3158800007	(6,500)	1.000000	2,357.504499	(15,323,779.24)	(15,323,779.24)	146,279.24	(25.000000)	1	(7.74)	(83.92)	92.00	0.00	0.00	0.00	146,195.32
ULVAC, INC. CMN															
6728.T	(1,900)	JPY	6,409.000000	(11,861,700.00)	(12,177,100.00)		0.227000	ACT/365					0.00	0.00	(362,287.44)
JP3126190002	(1,900)	1.000000	6,218.375027	(11,814,912.55)	(11,814,912.55)	(362,187.45)	(25.000000)	1	(7.77)	(99.99)	92.00	0.00	0.00	0.00	(362,287.44)
UNICHARM CMN															
8113.T	(31,800)	JPY	1,211.500000	(38,625,600.00)	(38,525,700.00)		0.227000	ACT/365					103,986.65	0.00	1,886,119.68
JP3951600000	(31,200)	1.000000	1,273.911441	(39,769,481.97)	(40,510,383.81)	1,984,683.81	(25.000000)	1	(17.23)	(150.78)	92.00	(202,400.00)	(3.45)	0.00	1,886,190.29
WELCIA HOLDINGS CMN															
3141.T	(4,500)	JPY	2,217.500000	(10,255,500.00)	(9,978,750.00)		0.227000	ACT/365					0.00	0.00	(504,971.17)
JP3274280001	(4,500)	1.000000	2,105.303167	(9,473,864.25)	(9,473,864.25)	(504,885.75)	(25.000000)	1	(11.32)	(85.42)	92.00	0.00	0.00	0.00	(504,971.17)
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,806.000000	0.00	0.00		0.000000	ACT/365					(149,934.61)	0.00	(149,942.61)
JP3154750008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.00)	92.00	0.00	(8.00)	0.00	(149,942.61)
YAMAHA CORPORATION CMN															
7951.T	(52,900)	JPY	1,055.500000	(55,091,850.00)	(55,835,950.00)		0.227000	ACT/365					28,272.47	0.00	3,822,681.56
JP3942600002	(51,900)	1.000000	1,127.233666	(58,570,579.86)	(59,630,660.95)	3,794,710.95	(25.000000)	1	(13.08)	(301.86)	92.00	0.00	(1.74)	0.00	3,822,681.56
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(43,600)	JPY	4,579.000000	(181,350,000.00)	(199,644,400.00)		0.227000	ACT/365					(317,076.63)	0.00	(11,884,021.31)
JP3932000007	(40,300)	1.000000	4,313.734945	(172,798,736.89)	(188,078,843.61)	(11,565,556.39)	(25.000000)	1	(167.46)	(1,388.30)	92.00	0.00	(446.14)	0.00	(11,884,021.31)
ZENSHO HOLDINGS CO., LTD. CMN															
7550.T	0	JPY	8,541.000000	0.00	0.00		0.000000	ACT/365					8,990.25	0.00	8,990.25
JP3429300001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(1.56)	0.00	8,990.25
TOTAL Short				(4,821,839,600.80)	(4,924,211,550.00)								84,931,948.05	0.00	76,811,381.06
				(4,849,356,675.83)	(4,924,531,061.16)	319,511.16			(41,301.02)	(748,000.17)		(7,692,077.99)	(165,440.51)	0.00	76,815,106.48
TOTAL JPY				(469,720,049.87)	(463,927,350.00)								95,469,920.64	0.00	55,603,544.93
				(426,098,896.77)	(428,002,755.84)	(35,924,594.16)			(98,619.08)	(1,675,443.57)		(2,266,337.99)	(413,965.69)	0.00	55,604,340.55
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(166,305)	NZD	11.750000	(1,993,488.00)	(1,954,083.75)		4.250000	ACT/365					3,848.69	0.00	131,096.29
NZIFTE0003S3	(167,520)	1.000000	12.491881	(2,093,902.41)	(2,077,462.23)	123,378.48	(35.000000)	1	224.69	3,869.12	100.00	0.00	100.41	0.00	131,096.29

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066831553 (Cont.)															
NZD (Cont.)															
Short (Cont.)															
SPARK NEW ZEALAND LIMITED CMN															
SPK.NZ	(3,743)	NZD	2.945000	(13,829.46)	(11,023.14)		4.250000	ACT/365					117.61	0.00	148.56
NZTELE0001S4	(4,538)	1.000000	0.000000	(13,829.46)	(11,052.61)	29.47	(35.000000)	1	1.48	1.48	100.00	0.00	1.48	0.00	148.56
TOTAL Short				(2,007,317.46)	(1,965,106.89)								3,966.30	0.00	131,244.85
				(2,107,731.87)	(2,088,514.84)	123,407.96			226.17	3,870.60		0.00	101.89	0.00	131,244.85
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,500	SGD	6.700000	480,105.00	472,350.00		2.585200	ACT/365					0.00	0.00	(10,678.46)
SG1U68934629	70,500	1.000000	6.840085	482,225.98	482,225.98	(9,875.98)	20.000000	1	(36.79)	(802.48)	100.00	0.00	0.00	0.00	(10,678.46)
OCBC LTD CMN															
OCBC.SI	0	SGD	17.090000	0.00	0.00		0.000000	ACT/365					31,521.42	0.00	30,880.74
SG1S04926220	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(640.67)	100.00	0.00	(640.67)	0.00	30,880.74
SINGAPORE EXCHANGE LTD CMN															
SGXL.SI	110,100	SGD	12.450000	1,330,008.00	1,370,745.00		2.585200	ACT/365					0.00	0.00	(34,266.03)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(31,929.00)	20.000000	1	(106.64)	(2,337.03)	100.00	0.00	0.00	0.00	(34,266.03)
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.110000	165,264.00	164,208.00		2.585200	ACT/365					0.00	0.00	1,312.38
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	1,584.00	20.000000	1	(12.42)	(271.62)	100.00	0.00	0.00	0.00	1,312.38
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	0	SGD	37.350000	0.00	0.00		0.000000	ACT/365					8,362.68	0.00	8,086.29
SG1M31001969	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(276.39)	100.00	0.00	(276.39)	0.00	8,086.29
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	0	SGD	3.070000	0.00	0.00		0.000000	ACT/365					(1,863.74)	0.00	(1,994.54)
SG1T56930848	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(130.79)	100.00	0.00	(130.79)	0.00	(1,994.54)
TOTAL Long				1,975,377.00	2,007,303.00								38,020.36	0.00	(6,659.61)
				2,047,523.98	2,047,523.98	(40,220.98)			(155.84)	(4,458.99)		0.00	(1,047.86)	0.00	(6,659.61)
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(148,100)	SGD	0.735000	(89,170.00)	(108,853.50)		2.585200	ACT/365					0.00	0.00	3,084.01
SGXE21576413	(120,500)	1.000000	0.755364	(91,478.06)	(111,869.38)	3,015.88	(20.000000)	1	5.99	68.13	100.00	0.00	0.00	0.00	3,084.01
SATS LTD CMN															
SATS.SI	(160,900)	SGD	3.520000	(582,458.00)	(566,368.00)		2.585200	ACT/365					0.00	0.00	20,008.94
SG1I52882764	(160,900)	1.000000	3.639204	(585,547.97)	(585,547.97)	19,179.97	(20.000000)	1	38.28	828.98	100.00	0.00	0.00	0.00	20,008.94

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066831553 (Cont.)															
SGD (Cont.)															
Short (Cont.)															
SEATRIUM LIMITED CMN															
SEAT.SI	(258,100)	SGD	2.220000	(580,725.00)	(572,982.00)		2.585200	ACT/365					0.00	0.00	(23,382.63)
SGXE34184239	(258,100)	1.000000	2.127865	(549,202.04)	(549,202.04)	(23,779.96)	(113.705900)	1	20.81	397.32	100.00	0.00	0.00	0.00	(23,382.63)
TOTAL Short				(1,252,353.00)	(1,248,203.50)								0.00	0.00	(289.68)
				(1,226,228.07)	(1,246,619.39)	(1,584.11)			65.08	1,294.43		0.00	0.00	0.00	(289.68)
TOTAL SGD				723,024.00	759,099.50				(90.77)	(3,164.56)		0.00	38,020.36	0.00	(6,949.29)
				821,295.91	800,904.59	(41,805.09)							(1,047.86)	0.00	(6,949.29)
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	0	CNY	2.030415	18,873.58	0.00		4.330000	ACT/360					135.04	0.00	94.64
CNE1000010N2	9,300	7.284225	0.000000	18,843.27	0.00	0.00	50.000000	1	(2.53)	(40.40)	90.00	0.00	(40.40)	0.00	94.64
ABB INDIA LIMITED CMN															
ABB.NS	83	INR	73.254059	0.00	6,080.09		4.330000	ACT/360					219.78	0.00	90.65
INE117A01022	0	86.415007	73.612617	0.00	6,109.85	(29.76)	75.000000	0	0.00	(99.37)	78.16	0.00	(99.37)	0.00	89.60
ADAMA LTD CMN CLASS A SERIES NORTHBOUND															
000553.ZK	9,800	CNY	0.781140	0.00	7,655.17		4.328984	ACT/360					0.00	0.00	(63.06)
CNE0000004V0	0	7.284225	0.787575	0.00	7,718.23	(63.06)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(63.06)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	331,600	CNY	2.708593	827,742.59	898,169.40		4.330000	ACT/360					0.00	0.00	(97,577.22)
CNE0000000RM5	299,900	7.284225	2.996561	906,850.83	993,659.79	(95,490.39)	50.000000	1	(120.57)	(2,086.83)	90.00	0.00	0.00	0.00	(97,577.22)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	67,800	CNY	1.032368	70,371.32	69,994.54		4.330000	ACT/360					(254.99)	0.00	(3,690.01)
CNE0000001NN0	67,800	7.284225	1.080203	73,237.76	73,237.76	(3,243.22)	50.000000	1	(9.79)	(191.80)	90.00	0.00	(15.59)	0.00	(3,690.01)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	13,500	CNY	1.150431	26,605.02	15,530.82		4.330000	ACT/360					(1,450.53)	0.00	(2,027.20)
CNE0000001FB1	23,000	7.284225	1.187107	27,696.11	16,025.94	(495.12)	50.000000	1	(3.70)	(81.54)	90.00	0.00	(58.79)	0.00	(2,027.20)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	2.884315	44,467.59	42,399.43		4.330000	ACT/360					0.00	0.00	(3,480.59)
CNE1000034D3	14,700	7.284225	3.113606	45,770.01	45,770.01	(3,370.58)	50.000000	1	(6.12)	(110.01)	90.00	0.00	0.00	0.00	(3,480.59)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600199.SH	0	CNY	1.566399	0.00	0.00		0.000000	ACT/360					33.60	0.00	33.60
CNE0000000X61	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	33.60
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002226.ZK	125,700	CNY	0.777022	95,790.44	97,671.61		4.330000	ACT/360					0.00	0.00	4,408.59
CNE100000B57	125,700	7.284225	0.740166	93,038.82	93,038.82	4,632.79	50.000000	1	(12.52)	(224.21)	90.00	0.00	0.00	0.00	4,408.59

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Business Date: Jan 23, 2025
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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	0	CNY	1.898623	0.00	0.00		0.000000	ACT/360					215.75	0.00	202.09
CNE000000XP6	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.66)	90.00	0.00	(13.66)	0.00	202.09
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300866.ZK	7,019	CNY	14.332341	84,301.31	100,598.70		4.330000	ACT/360					4,878.70	0.00	10,085.34
CNE1000047B9	5,819	7.284225	13.551109	77,589.85	95,115.24	5,483.47	50.000000	1	(10.50)	(276.83)	90.00	0.00	(88.73)	0.00	10,085.34
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	29,400	CNY	1.073553	31,759.70	31,562.45		4.330000	ACT/360					(32.30)	0.00	(2,773.76)
CNE000000784	29,400	7.284225	1.165408	34,262.99	34,262.99	(2,700.54)	50.000000	1	(4.56)	(40.92)	90.00	0.00	(0.07)	0.00	(2,773.76)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	4.827375	79,311.82	77,238.01		4.330000	ACT/360					(14,831.02)	0.00	(14,959.74)
TW0003019006	16,000	32.730000	4.820012	91,951.22	77,120.19	117.82	30.000000	1	(11.72)	(246.54)	90.00	0.00	0.00	0.00	(14,959.74)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	7,400	CNY	5.484454	57,670.40	40,584.96		4.330000	ACT/360					1,699.76	0.00	5,283.06
CNE100003GF5	10,800	7.284225	4.981769	53,803.11	36,865.09	3,719.87	50.000000	1	(7.27)	(136.57)	90.00	0.00	(52.75)	0.00	5,283.06
AXIS BANK LTD CMN															
AXBK.NS	12,117	INR	11.005612	7,884.35	133,355.00		4.330000	ACT/360					0.00	0.00	(719.31)
INE238A01034	705	86.415007	11.064883	7,884.35	134,073.19	(718.20)	75.000000	1	(1.11)	(1.11)	78.16	0.00	0.00	0.00	(719.31)
BANK OF BARODA CMN															
BOB.NS	0	INR	2.651854	0.00	0.00		0.000000	ACT/360					(10,178.49)	0.00	(10,405.91)
INE028A01039	0	86.415007	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)
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	0	CNY	2.304981	0.00	0.00		0.000000	ACT/360					338.76	0.00	338.76
CNE100001Z90	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	338.76
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.966472	0.00	0.00		0.000000	ACT/360					64.58	0.00	64.58
CNE100002GG5	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	64.58
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300803.ZK	50,300	CNY	12.671218	634,254.13	637,362.25		4.330000	ACT/360					0.00	0.00	(10,084.65)
CNE000001QQ6	50,300	7.284225	12.845056	646,106.32	646,106.32	(8,744.08)	50.000000	1	(86.52)	(1,340.57)	90.00	0.00	0.00	0.00	(10,084.65)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	17.320992	0.00	0.00		0.000000	ACT/360					76.17	0.00	70.05
CNE100003RC9	0	7.284225	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	0.674059	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.284225	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
688111.SH	9,791	CNY	38.786556	492,239.26	379,759.17		4.330000	ACT/360					(9,265.00)	0.00	13,662.08
CNE100003PM2	12,891	7.284225	36.262609	470,270.65	355,047.21	24,711.96	50.000000	1	(63.40)	(1,784.88)	90.00	0.00	(1,022.60)	0.00	13,662.08
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300010.ZK	0	CNY	0.995301	0.00	0.00		0.000000	ACT/360					101.47	0.00	101.47
CNE100000GX4	0	7.284225	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
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000786.ZK	49,600	CNY	4.143200	202,605.19	205,502.71		4.330000	ACT/360					2,714.24	0.00	2,396.91
CNE000000QS4	49,600	7.284225	4.139184	205,303.53	205,303.53	199.19	50.000000	1	(27.51)	(516.51)	90.00	0.00	(19.79)	0.00	2,396.91
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002271.ZK	29,600	CNY	1.663870	0.00	49,250.54		4.330000	ACT/360					0.00	0.00	(805.37)
CNE100000CS3	0	7.284225	1.691078	0.00	50,055.90	(805.37)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(805.37)
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	185,500	CNY	2.247322	418,845.36	416,878.25		4.330000	ACT/360					0.00	0.00	(8,918.54)
CNE100000YL2	185,200	7.284225	2.290472	424,209.42	424,882.58	(8,004.33)	50.000000	1	(56.84)	(914.21)	90.00	0.00	0.00	0.00	(8,918.54)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	157,600	CNY	2.100429	357,041.45	331,027.67		4.330000	ACT/360					(654.13)	0.00	15,368.18
CNE100001S16	184,500	7.284225	1.992434	367,604.07	314,007.60	17,020.07	50.000000	1	(49.17)	(997.76)	90.00	0.00	(257.23)	0.00	15,368.18
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	2.996887	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.284225	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 SUN-NOVO PHARMACEUTICAL RESEARCH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688621.SH	2,300	CNY	4.807649	0.00	11,057.59		4.328984	ACT/360					0.00	0.00	159.85
CNE100005139	0	7.284225	4.738150	0.00	10,897.75	159.85	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	159.85
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600266.SH	16,800	CNY	0.652094	14,195.53	10,955.18		4.330000	ACT/360					(244.54)	0.00	(1,028.16)
CNE000000Y52	21,300	7.284225	0.696464	14,834.68	11,700.60	(745.41)	50.000000	1	(1.98)	(38.20)	90.00	0.00	(13.76)	0.00	(1,028.16)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	30,900	CNY	1.434607	23,640.93	44,329.36		4.330000	ACT/360					0.00	0.00	96.45
CNE0000001261	16,300	7.284225	1.429730	22,985.39	44,178.66	150.69	50.000000	1	(3.09)	(54.24)	90.00	0.00	0.00	0.00	96.45
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	0	INR	3.170167	0.00	0.00		0.000000	ACT/360					3,270.89	0.00	3,197.66
INE263A0															

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BHARAT PETROLEUM CORP LTD CMN															
BPCL.NS	0	INR	3.138922	0.00	0.00		0.000000	ACT/360					(444.18)	0.00	(544.43)
INE029A01011	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(100.25)	78.16	0.00	(100.25)	0.00	(544.43)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
600597.SH	7,700	CNY	1.107874	8,591.43	8,530.63		4.330000	ACT/360					0.00	0.00	(470.98)
CNE000001C99	7,700	7.284225	1.166236	8,980.02	8,980.02	(449.39)	50.000000	1	(1.20)	(21.59)	90.00	0.00	0.00	0.00	(470.98)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	7.657644	0.00	0.00		0.000000	ACT/360					(18.45)	0.00	(18.45)
CNE100002D38	0	7.284225	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	1.806644	0.00	0.00		0.000000	ACT/360					(33,346.32)	0.00	(33,840.85)
CNE0000012Q3	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(494.53)	90.00	0.00	(494.53)	0.00	(33,840.85)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
300146.ZK	44,900	CNY	1.556789	71,375.91	69,899.82		4.330000	ACT/360					0.00	0.00	(4,163.85)
CNE100000Y84	44,900	7.284225	1.645568	73,886.00	73,886.00	(3,986.19)	50.000000	1	(9.88)	(177.67)	90.00	0.00	0.00	0.00	(4,163.85)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	0	CNY	38.042482	0.00	0.00		0.000000	ACT/360					18,093.87	0.00	16,933.86
CNE100001526	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,160.01)	90.00	0.00	(1,160.01)	0.00	16,933.86
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600906.SH	16,600	CNY	0.923914	15,234.55	15,336.98		4.330000	ACT/360					0.00	0.00	(695.32)
CNE100005295	16,600	7.284225	0.963541	15,994.79	15,994.79	(657.81)	50.000000	1	(2.14)	(37.51)	90.00	0.00	0.00	0.00	(695.32)
CANARA BANK CMN															
CNBK.NS	0	INR	1.135798	0.00	0.00		0.000000	ACT/360					1,333.85	0.00	1,325.16
INE476A01022	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	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	558,000	CNY	0.921169	458,649.24	514,012.13		4.330000	ACT/360					0.00	0.00	(2,726.81)
CNE100000M39	496,800	7.284225	0.924259	459,024.33	515,736.65	(1,724.52)	50.000000	1	(61.58)	(1,002.29)	90.00	0.00	0.00	0.00	(2,726.81)
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	2.040941	633,484.87	651,060.19		4.330000	ACT/360					(14,191.99)	0.00	(14,990.10)
TW0002882008	319,000	32.730000	2.037828	664,259.12	650,067.13	993.06	30.000000	1	(85.17)	(1,791.17)	90.00	0.00	0.00	0.00	(14,990.10)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.409103	119,607.31	118,639.94		4.330000	ACT/360					0.00	0.00	(5,395.80)
CNE100001T15	290,000	7.284225	0.426730	123,751.72	123,751.72	(5,111.78)	50.000000	1	(16.55)	(284.02)	90.00	0.00	0.00	0.00	(5,395.80)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.555996	214,383.50	215,504.05		4.330000	ACT/360					0.00	0.00	(13,701.38)
CNE100002FF9	387,600	7.284225	0.589931	228,657.17	228,657.17	(13,153.12)	50.000000	1	(30.48)	(548.26)	90.00	0.00	0.00	0.00	(13,701.38)

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Equity Synthetic Position & Valuation Summary AR=302321.19

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003816.ZK	319,200	CNY	0.495592	156,498.33	158,192.81	4.330000	ACT/360					0.00	0.00	(9,593.59)
CNE100003N43	319,200	7.284225	0.524585	167,447.57	167,447.57	(9,254.77)	50.000000	1	(22.31)	(338.82)	90.00	0.00	0.00	(9,593.59)

002557.ZK	32,600	CNY	3.758808	123,992.47	122,537.13	4.330000	ACT/360				0.00	1,199.20	(6,520.81)		
CNE1000010Q5	32,600	7.284225	3.986153	129,948.59	129,948.59	(7,411.46)	50.000000	1	(17.35)	(308.55)	90.00	1,199.20	0.00	0.00	(6,522.97)

603099.SH	3,600	CNY	4.832360	18,141.84	17,396.50		4.330000	ACT/360					(4,620.50)	0.00	(5,293.24)
CNE100001T56	3,600	7.284225	4.989942	17,963.79	17,963.79	(567.30)	50.000000	1	(2.41)	(105.44)	90.00	0.00	(70.47)	0.00	(5,293.24)

000783.ZK	8,300	CNY	0.899203	7,356.57	7,463.39		4.330000	ACT/360				0.00	0.00	(285.37)
CNE000000SH3	8,300	7.284225	0.931350	7,730.20	7,730.20	(266.82)	50.000000	1	(1.03)	(18.55)	90.00	0.00	0.00	(285.37)

300342.ZK	39,500	CNY	2.295371	90,950.92	90,667.16		4.330000	ACT/360				0.00	0.00	3,542.09
CNE100001JY4	39,500	7.284225	2.200465	86,918.36	86,918.36	3,748.80	50.000000	1	(11.72)	(206.71)	90.00	0.00	0.00	3,542.09

603698.SH	0	CNY	2.173189	0.00	0.00		0.000000	ACT/360				2.67	0.00	2.67
CNE100001VQ5	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	2.67

603053.SH	232,500	CNY	1.271240	296,440.71	295,563.36		4.330000	ACT/360					(140.27)	0.00	(20,365.95)
CNE100003Y73	232,900	7.284225	1.355154	315,693.99	315,073.38	(19,510.02)	50.000000	1	(42.09)	(715.67)	90.00	0.00	(4.55)	0.00	(20,365.95)

002697.ZK	53,600	CNY	0.724854	26,841.55	38,852.18		4.330000	ACT/360				19.81	0.00	293.43	
CNE100001P27	35,800	7.284225	0.719129	25,457.25	38,545.30	306.88	50.000000	1	(3.43)	(33.26)	90.00	0.00	(3.69)	0.00	293.43

2610.TW	292,000	TWD	0.794378	228,918.36	231,958.45		4.330000	ACT/360				3,257.26	0.00	2,994.07	
TW0002610003	292,000	32.730000	0.793167	228,347.50	231,604.76	353.68	30.000000	1	(29.37)	(616.88)	90.00	0.00	0.00	0.00	2,994.07

601939.SH	19,300	CNY	1.158668	21,850.65	22,362.30		4.330000	ACT/360				0.00	0.00	303.60
CNE100000742	19,300	7.284225	1.142478	22,049.82	22,049.82	312.47	50.000000	1	(2.96)	(8.87)	90.00	0.00	0.00	303.60

002928.ZK	0	CNY	0.963726	0.00	0.00		0.000000	ACT/360				(58.30)	0.00	(59.01)	
CNE1000033L8	0	7.284225	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)

002939.ZK	8,300	CNY	1.079044	8,864.15	8,956.07		4.330000	ACT/360					0.00	0.00	(360.63)
CNE100003GD0	8,300	7.284225	1.119806	9,294.39	9,294.39	(338.32)	50.000000	1	(1.24)	(22.31)	90.00	0.00	0.00	0.00	(360.63)

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Underlying RIC / Underlying ISIN	TD Quantity / SD Quantity	Underlying Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.338142	356,711.68	357,896.69		4.330000	ACT/360					0.00	0.00	(20,648.68)
CNE1000048J0	82,500	7.284225	4.577574	377,649.85	377,649.85	(19,753.16)	50.000000	1	(50.38)	(895.52)	90.00	0.00	0.00	0.00	(20,648.68)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	14,400	CNY	5.642330	329,602.73	81,249.55		4.330000	ACT/360					(2,657.29)	0.00	2,220.69
CNE000001Q93	61,100	7.284225	5.259540	332,985.58	75,737.38	5,512.17	50.000000	1	(44.63)	(634.20)	90.00	0.00	(754.19)	0.00	2,220.69
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	304,500	CNY	2.498550	754,357.34	760,808.46		4.330000	ACT/360					0.00	0.00	(32,858.50)
CNE100000HK9	304,500	7.284225	2.600354	791,807.92	791,807.92	(30,999.46)	50.000000	1	(105.71)	(1,859.04)	90.00	0.00	0.00	0.00	(32,858.50)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	89,900	CNY	4.408156	398,938.06	396,293.22		4.330000	ACT/360					(6,831.60)	0.00	(27,473.06)
CNE1000008M8	91,400	7.284225	4.626167	422,873.49	415,892.46	(19,599.23)	50.000000	1	(56.40)	(1,042.23)	90.00	0.00	(100.91)	0.00	(27,473.06)
CHINA PETROLEUM & CHEMICAL COR'P CMN CLASS A SERIES NORTHBOUND															
600028.SH	1,022,400	CNY	0.827816	861,674.46	846,359.36		4.330000	ACT/360					(3.85)	0.00	(22,537.30)
CNE0000018G1	1,022,600	7.284225	0.849082	868,270.90	868,101.72	(21,742.36)	50.000000	1	(116.40)	(791.09)	90.00	0.00	(0.45)	0.00	(22,537.30)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	926,762	CNY	0.790750	728,632.89	732,836.93		4.330000	ACT/360					0.00	0.00	(38,380.83)
CNE100003MP2	926,262	7.284225	0.830408	769,192.80	769,590.56	(36,753.62)	50.000000	1	(102.64)	(1,627.20)	90.00	0.00	0.00	0.00	(38,380.83)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	728,500	CNY	0.858019	611,507.30	625,066.50		4.330000	ACT/360					0.00	0.00	(20,044.78)
CNE000001FG0	713,000	7.284225	0.883488	629,991.82	643,621.10	(18,554.61)	50.000000	1	(84.27)	(1,490.17)	90.00	0.00	0.00	0.00	(20,044.78)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	257,800	CNY	3.340095	877,283.49	861,076.37		4.330000	ACT/360					78.64	0.00	2,941.18
CNE000000YH1	263,700	7.284225	3.321226	875,919.76	856,212.00	4,864.36	50.000000	1	(117.54)	(2,001.82)	90.00	0.00	(53.88)	0.00	2,941.18
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	1.002166	48,316.50	48,304.38		4.330000	ACT/360					0.00	154.84	(1,620.17)
CNE100000KW8	48,200	7.284225	1.036503	49,959.44	49,959.44	(1,655.06)	50.000000	1	(6.68)	(119.94)	90.00	154.84	0.00	0.00	(1,620.44)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	0	CNY	3.912564	0.00	0.00		0.000000	ACT/360					(23,248.59)	0.00	(24,055.82)
CNE000001G87	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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															
300															

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary

AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603100.SH	5,900	CNY	2.935110	17,944.22	17,317.15		4.330000	ACT/360					(10.90)	218.69	119.04
CNE100001VY9	5,900	7.284225	2.942904	17,363.13	17,363.13	(45.99)	50.000000	1	(2.34)	(42.76)	90.00	218.69	(0.83)	0.00	118.65
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	709,533	CNY	1.280850	916,801.20	908,805.38		4.330000	ACT/360					(1,531.37)	0.00	(93,759.81)
CNE000001GT1	711,133	7.284225	1.407810	1,001,543.87	998,887.35	(90,081.97)	50.000000	1	(133.20)	(2,146.48)	90.00	0.00	(35.96)	0.00	(93,759.81)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	286,000	CNY	1.836846	526,121.60	525,337.97		4.330000	ACT/360					0.00	0.00	(23,047.45)
CNE100000WX1	286,000	7.284225	1.913150	547,160.96	547,160.96	(21,822.99)	50.000000	1	(73.12)	(1,224.46)	90.00	0.00	0.00	0.00	(23,047.45)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	0	CNY	0.814088	0.00	0.00		0.000000	ACT/360					(355.87)	0.00	(393.12)
CNE100003NZ9	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(37.25)	90.00	0.00	(37.25)	0.00	(393.12)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.953537	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE100005QZ7	0	7.284225	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	3.338722	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.284225	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	11.594867	91,025.56	92,758.94		4.330000	ACT/360					(7,138.65)	0.00	(7,265.35)
TW0002360005	8,000	32.730000	11.577181	99,756.10	92,617.45	141.49	30.000000	1	(12.76)	(268.19)	90.00	0.00	0.00	0.00	(7,265.35)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	320,000	CNY	1.232801	395,504.00	394,496.33		4.330000	ACT/360					(85.74)	0.00	(2,027.57)
CNE100004M35	320,000	7.284225	1.235883	395,482.56	395,482.56	(986.23)	50.000000	1	(53.06)	(955.60)	90.00	0.00	(2.27)	0.00	(2,027.57)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	0	CNY	3.259098	0.00	0.00		0.000000	ACT/360					486.01	0.00	472.97
CNE0000013Q1	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	3.768417	679,546.11	684,344.59		4.330000	ACT/360					(8,327.94)	0.00	(10,711.24)
CNE000001DB6	181,600	7.284225	3.771769	684,953.19	684,953.19	(608.59)	50.000000	1	(91.82)	(1,774.71)	90.00	0.00	(266.71)	0.00	(10,711.24)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.914305	438,312.14	440,603.36		4.330000	ACT/360					0.00	3,541.74	(6,114.12)
CNE000000MS3	481,900	7.284225	0.932162	449,209.08	449,209.08	(8,605.72)	50.000000	1	(60.12)	(1,050.14)	90.00	3,541.74	0.00	0.00	(6,120.50)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	11,224	INR	48.131108	483,842.64	540,223.55		4.330000	ACT/360					0.00	0.00	(36,950.00)
INE596I01012	10,275	86.415007	51.352461	531,121.01	576,380.02	(36,156.47)	75.000000	1	(73.96)	(793.54)	78.16	0.00	0.00	0.00	(36,950.00)

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Fund: ALL
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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	22	CNY	35.350363	200,237.83	777.71		4.330000	ACT/360					22,521.76	0.00	21,818.13
CNE100003662	5,522	7.284225	36.253049	192,581.24	797.57	(19.86)	50.000000	1	(25.94)	(683.77)	90.00	0.00	(683.66)	0.00	21,818.13
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601919.SH	90,700	CNY	1.964519	175,397.38	178,181.89		4.330000	ACT/360					0.00	0.00	3,036.74
CNE100000601	90,700	7.284225	1.928707	174,933.71	174,933.71	3,248.19	50.000000	1	(23.48)	(211.45)	90.00	0.00	0.00	0.00	3,036.74
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,913,000	CNY	1.013148	1,914,652.53	1,938,152.65		4.330000	ACT/360					(5,550.60)	0.00	(210,574.98)
CNE100000CP9	1,886,900	7.284225	1.117839	2,112,230.56	2,138,426.43	(200,273.77)	50.000000	1	(280.65)	(4,750.60)	90.00	0.00	(105.45)	0.00	(210,574.98)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.333230	15,228.00	15,332.86		4.330000	ACT/360					0.00	0.00	(107.39)
CNE1000031T5	4,600	7.284225	3.349292	15,406.74	15,406.74	(73.88)	50.000000	1	(2.06)	(33.51)	90.00	0.00	0.00	0.00	(107.39)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.418133	94,952.13	92,320.46		4.330000	ACT/360					0.00	0.00	1,600.43
CNE100004074	65,100	7.284225	1.390198	90,501.89	90,501.89	1,818.57	50.000000	1	(12.20)	(218.14)	90.00	0.00	0.00	0.00	1,600.43
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	0	CNY	1.107874	0.00	0.00		0.000000	ACT/360					(460.37)	0.00	(460.37)
CNE000000X87	0	7.284225	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	6.874427	31,877.25	34,372.14		4.330000	ACT/360					5,356.29	0.00	5,330.22
TW0005234009	5,000	32.730000	6.863941	28,963.42	34,319.71	52.43	30.000000	1	(3.75)	(78.50)	90.00	0.00	0.00	0.00	5,330.22
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	59,900	THB	4.318349	445,915.53	258,669.12		4.330000	ACT/360					26,034.80	0.00	42,552.57
TH0528010R18	106,300	33.925000	4.038425	430,198.40	241,901.65	16,767.47	40.000000	1	(56.70)	(249.70)	90.00	0.00	(223.94)	0.00	42,552.57
DIXON TECHNOLOGIES (INDIA) LTD CMN															
DIXO.NS	142	INR	178.945771	0.00	25,410.30		4.330000	ACT/360					0.00	0.00	382.71
INE935N01020	0	86.415007	176.250612	0.00	25,027.59	382.71	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	382.71
DLF LIMITED CMN															
DLF.NS	1,602	INR	8.274604	0.00	13,255.92		4.330000	ACT/360					7,211.50	0.00	6,945.82
INE271C01023	0	86.415007	8.287996	0.00	13,277.37	(21.45)	75.000000	0	0.00	(244.22)	78.16	0.00	(244.22)	0.00	6,945.82
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.828029	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.284225	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	19,800	CNY	3.507580	51,380.71	69,450.08		4.330000	ACT/360					0.00	0.00	2,355.18
CNE100004N75	14,900	7.284225	3.382831	49,757.82	66,980.06	2,470.02	50.000000	1	(6.70)	(114.83)	90.00	0.00	0.00	0.00	2,355.18

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.528172	0.00	0.00		0.000000	ACT/360					217.16	0.00	217.16
CNE1000055X6	0	7.284225	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	2.475212	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.284225	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	3.257725	483,216.37	490,287.57		4.330000	ACT/360					(11,279.59)	0.00	14,265.40
CNE100000MD4	150,500	7.284225	3.080424	463,603.85	463,603.85	26,683.72	50.000000	1	(62.47)	(1,138.74)	90.00	0.00	(369.49)	0.00	14,265.40
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	332,300	CNY	1.376948	467,789.16	457,559.86		4.330000	ACT/360					(1,221.35)	0.00	(5,596.24)
CNE000001K32	337,800	7.284225	1.386877	468,672.05	460,859.13	(3,299.27)	50.000000	1	(62.87)	(1,075.62)	90.00	0.00	(73.94)	0.00	(5,596.24)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	70	CNY	33.330931	42,803.94	2,333.17		4.330000	ACT/360					2,648.85	0.00	2,717.25
CNE100005576	1,270	7.284225	32.155109	40,977.26	2,250.86	82.31	50.000000	1	(5.52)	(13.91)	90.00	0.00	(13.30)	0.00	2,717.25
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	2.164952	0.00	0.00		0.000000	ACT/360					(400.66)	0.00	(402.99)
CNE100000L71	0	7.284225	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	18.766581	0.00	0.00		0.000000	ACT/360					(67.47)	0.00	(68.89)
CNE100002615	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.42)	90.00	0.00	(1.42)	0.00	(68.89)
EVA AIRWAYS CORPORATION CMN															
2618.TW	457,000	TWD	1.457379	658,692.38	666,022.00		4.330000	ACT/360					47,081.05	0.00	46,423.27
TW0002618006	457,000	32.730000	1.455156	617,925.24	665,006.29	1,015.71	30.000000	1	(79.81)	(1,673.49)	90.00	0.00	0.00	0.00	46,423.27
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	114,800	CNY	2.369504	269,193.60	272,019.05		4.330000	ACT/360					(276.46)	0.00	(9,958.59)
CNE100000FD8	114,800	7.284225	2.447999	281,030.28	281,030.28	(9,011.22)	50.000000	1	(37.54)	(670.91)	90.00	0.00	(10.27)	0.00	(9,958.59)
EVERGREEN MARINE CMN															
2603.TW	12,000	TWD	6.248090	73,027.88	74,977.09		4.330000	ACT/360					1,779.10	0.00	1,865.27
TW0002603008	12,000	32.730000	6.238560	73,083.62	74,862.72	114.37	30.000000	1	(9.40)	(28.20)	90.00	0.00	0.00	0.00	1,865.27
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND															
301382.ZK	0	CNY	3.985324	0.00	0.00		0.000000	ACT/360					(108.04)	0.00	(108.04)
CNE100006285	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(108.04)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605305.SH	40,200	CNY	3.942767	165,251.35	158,499.22		4.330000	ACT/360					4.72	0.00	2,602.29
CNE1000052C7	40,200	7.284225	3.868792	155,525.44	155,525.44	2,973.78	50.000000	1	(21.00)	(376.21)	90.00	0.00	(0.41)	0.00	2,602.29

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	94,500	CNY	1.934317	181,713.39	182,792.95		4.330000	ACT/360					0.00	0.00	(3,442.57)
CNE100001JN7	94,500	7.284225	1.966828	185,865.26	185,865.26	(3,072.31)	50.000000	1	(24.88)	(370.27)	90.00	0.00	0.00	0.00	(3,442.57)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	1,789,700	CNY	0.881357	1,422,899.85	1,577,363.96		4.330000	ACT/360					(6,871.82)	0.00	(73,997.37)
CNE000001KK2	1,630,500	7.284225	0.917395	1,501,649.49	1,641,861.37	(64,497.41)	50.000000	1	(200.38)	(2,628.14)	90.00	0.00	(74.34)	0.00	(73,997.37)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	44,500	CNY	6.028095	271,658.92	268,250.23		4.330000	ACT/360					944.53	0.00	15,212.14
CNE100000HT0	46,400	7.284225	5.691890	264,103.70	253,289.11	14,961.12	50.000000	1	(35.54)	(693.51)	90.00	0.00	(84.67)	0.00	15,212.14
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	2.362640	53,586.99	54,340.72		4.330000	ACT/360					0.00	0.00	6,389.24
CNE100001229	23,000	7.284225	2.079834	47,836.18	47,836.18	6,504.53	50.000000	1	(6.50)	(115.30)	90.00	0.00	0.00	0.00	6,389.24
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	0	TWD	0.858540	0.00	0.00		0.000000	ACT/360					98.14	0.00	78.26
TW0001326007	0	32.730000	0.000000	0.00	0.00	0.00	0.000000	0	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	4,800	CNY	5.651940	20,708.25	27,129.31		4.330000	ACT/360					0.00	0.00	(425.37)
CNE100001SL2	3,600	7.284225	5.735343	20,725.27	27,529.65	(400.34)	50.000000	1	(2.78)	(25.04)	90.00	0.00	0.00	0.00	(425.37)
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	0	CNY	3.157508	212,740.50	0.00		4.330000	ACT/360					47,258.95	0.00	46,861.25
CNE1000031P3	75,000	7.284225	0.000000	201,971.81	0.00	0.00	50.000000	1	(27.25)	(397.70)	90.00	0.00	(728.27)	0.00	46,861.25
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	0	TWD	2.835319	0.00	0.00		0.000000	ACT/360					(904.47)	0.00	(1,290.49)
TW0002881000	0	32.730000	0.000000	0.00	0.00	0.00	0.000000	0	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	0.527167	808,844.86	792,436.81		4.330000	ACT/360					75.22	0.00	(6,003.52)
CNE000001717	1,503,200	7.284225	0.529937	796,600.88	796,600.88	(4,164.07)	50.000000	1	(107.05)	(1,914.67)	90.00	0.00	(2.02)	0.00	(6,003.52)
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	0	CNY	1.477165	0.00	0.00		0.000000	ACT/360					(13.14)	0.00	(13.14)
CNE100000B65	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	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	3.304401	0.00	0.00		0.000000	ACT/360					(5.12)	0.00	(5.12)
CNE100003563	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(5.12)
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600660.SH	0	CNY	8.020071	0.00	0.00		0.000000	ACT/360					(884.47)	0.00	(944.29)
CNE000000230	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(59.82)	90.00	0.00	(59.82)	0.00	(944.29)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19



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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	11.754167	15,710.50	15,280.42		4.330000	ACT/360					0.00	0.00	(1,362.07)
CNE1000040N9	1,300	7.284225	12.771246	16,602.62	16,602.62	(1,322.20)	50.000000	1	(2.22)	(39.87)	90.00	0.00	0.00	0.00	(1,362.07)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	13.779407	71,228.11	68,897.04		4.330000	ACT/360					(8,494.64)	0.00	(8,597.44)
TW0003406005	5,000	32.730000	13.758389	77,286.58	68,791.95	105.09	30.000000	1	(9.89)	(207.89)	90.00	0.00	0.00	0.00	(8,597.44)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.291040	58,674.50	55,821.45		4.330000	ACT/360					0.00	0.00	(4,063.71)
CNE000000MV7	191,800	7.284225	0.311498	59,745.28	59,745.28	(3,923.83)	50.000000	1	(8.00)	(139.88)	90.00	0.00	0.00	0.00	(4,063.71)
GEPIEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	719,600	CNY	0.829189	602,481.38	596,684.48		4.330000	ACT/360					(244.11)	0.00	7,751.99
CNE000000T42	731,600	7.284225	0.816111	597,154.80	587,273.20	9,411.28	50.000000	1	(80.19)	(1,415.18)	90.00	0.00	(94.60)	0.00	7,751.99
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.148478	153,804.44	154,905.29		4.330000	ACT/360					0.00	0.00	(4,859.10)
CNE0000008L2	72,100	7.284225	2.210572	159,382.22	159,382.22	(4,476.92)	50.000000	1	(21.31)	(382.18)	90.00	0.00	0.00	0.00	(4,859.10)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	40.329973	40,418.52	40,329.97		4.330000	ACT/360					(1,194.96)	0.00	(1,244.97)
TW0003443008	1,000	32.730000	40.268456	41,463.42	40,268.46	61.52	30.000000	1	(5.32)	(111.53)	90.00	0.00	0.00	0.00	(1,244.97)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	182,800	CNY	1.562280	274,113.90	285,584.81		4.330000	ACT/360					(339.22)	0.00	(8,465.39)
CNE100000PH8	182,800	7.284225	1.602849	293,000.77	293,000.77	(7,415.96)	50.000000	1	(39.05)	(710.22)	90.00	0.00	(11.63)	0.00	(8,465.39)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	166,809	CNY	9.530183	1,592,096.88	1,589,720.36		4.330000	ACT/360					(872.82)	0.00	(7,795.41)
CNE100003RL0	167,209	7.284225	9.549073	1,596,727.64	1,592,871.29	(3,150.93)	50.000000	1	(214.16)	(3,771.66)	90.00	0.00	(169.04)	0.00	(7,795.41)
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.521095	136,953.26	137,050.68		4.330000	ACT/360					0.00	0.00	(6,760.63)
CNE100000650	90,100	7.284225	1.592309	143,467.04	143,467.04	(6,416.36)	50.000000	1	(19.16)	(344.27)	90.00	0.00	0.00	0.00	(6,760.63)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	0	CNY	1.372830	0.00	0.00		0.000000	ACT/360					(798.64)	0.00	(806.35)
CNE1000033N4	0	7.284225	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	0.912932	0.00	0.00		0.000000	ACT/360					(28.97)	0.00	(28.97)
CNE000001KR7	0	7.284225	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	3.594068	37,595.02	38,097.12		4.330000	ACT/360					0.00	0.00	(326.40)
CNE100001F37	10,600	7.284225	3.616153	38,331.22	38,331.22	(234.10)	50.000000	1	(5.13)	(92.30)	90.00	0.00	0.00	0.00	(326.40)

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Equity Synthetic Position & Valuation Summary AR=302321.19

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GUANGDON

CNE100002M23	3,000	7.284225	2.494981	7,484.94	7,484.94	(125.20)	50.000000	1	(1.01)	(18.07)	90.00	0.00	0.00	0.00	(143.27)
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GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND						
008776 JK	161.193	CMN	5.000000	070-000-01	050-111-00	
					10000000	100/100
					(1.010.10)	0.00
						(0.1765.10)

300/70.ZK	161,100	CNY	5.3265/9	870,869.34	898,111.88	4.3300000	AIC11360		(1,618.49)	0.00	(24,765.10)			
CNF100003KB6	162,200		7.384235	5.457212	895,779.05	870,156.90	(21,044.02)	50.0000000	1	(119.62)	(2,101.60)	0.00	0.00	(24,765.10)

CNE100003RB0	102,500	7.264223	5.437212	663,176.95	679,130.00	(21,044.92)	50.000000	1	(116.03)	(2,101.09)	90.00	0.00	(100.09)	0.00	(24,705.10)
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300607.ZK	0	CNY	4.077304	0.00	0.00	0.000000	ACT/360	(905.44)	0.00	(905.44)
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CNE100002PX1	0	7.284225	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)
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GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND

601333.SH	828,578	CNY	0.443424	366,632.51	367,411.35	4.330000	ACT/360	0.00	0.00	(20,862.03)
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CNE0000001Q44	828.578	7.284225	0.467488	387,350.33	387,350.33	(19,938.98)	50,000,000	1	(51.68)	(923.05)	90.00	0.00	0.00	(20,862.03)
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[illegible]

600936.SH	0	CNY	0.4612/1	0.00	0.00	0.000000	AC17360		(377.58)	0.00	(377.58)
CNF5100000UY4	0	7.0014095	0.000000	0.00	0.00	0.000000		0	0.00	0.00	(277.58)

CNE100003HY4	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(377.58)
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GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND

002967.ZK	22,700	CNY	2.565819	57,383.19	58,244.08	4.330000	ACT/360	2,656.18	988.12	10,880.74
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CNE100003Q57	22,700	7.284225	2.239611	50,839.17	50,839.17	7,404.91	50.000000	1	(6.91)	(168.48)	90.00	988.12	(45.71)	0.00	10,878.96
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600094.SH	37.30	CNY	1.770950	39,838.30	66,056.44	4.330000	ACT/360	(573.00)	0.00	(4,699.47)
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CNE0000000JS9	22.200	7.284225	1.878919	43.402.34	70.083.67	(4.027.23)	50.000000	1	(5.77)	(99.23)	90.00	0.00	(2.62)	0.00	(4.699.47)
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GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND

600523.SH	0	CNY	1.666615	0.00	0.00	0.000000	ACT/360	(72.79)	0.00	(85.75)
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CNE0000019K1	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(12.96)	90.00	0.00	(12.96)	0.00	(85.75)
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002039.ZK	133,100	CNY	1.985112	231,914.02	264,218.36	4.330000	ACT/360	0.00	0.00	(11,930.59)
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CNE000001LK0	117,600	7.284225	2.070363	244,804.49	275,565.35	(11,346.99)	50.000000	1	(32.67)	(583.59)	90.00	0.00	0.00	0.00	(11,930.59)
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[illegible]

UNE1000000NG5	21,800	7,294,225	0.512007	16,242.26	1,469.28	50,000,000	1	(2.22)	(19.12)	90.00	0.00	0.00	1,451.26
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CNE1000000NG3	31,000	7.204223	0.313907	10,342.20	10,342.20	1,403.30	30,000,000	1	(2.23)	(10.13)	90.00	0.00	0.00	0.00	1,431.20
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600268.SH	253,780	CNY	0.965099	232,558.66	244,922.88	4.330000	ACT/360				0.00	0.00	12,103.36
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CNE0000010S3	253,780	7.284225	0.915261	232,274.93	232,274.93	12,647.96	50.000000	1	(31.17)	(544.60)	90.00	0.00	0.00	0.00	12,103.36
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GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND

601211.SH	84,400	CNY	2.359894	233,815.02	199,175.07	4.330000	ACT/360	(7,118.49)	0.00	(19,653.40)
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CNE1000022F3	96,400	7.284225	2.499524	241,522.30	210,959.80	(11,784.74)	50.000000	1	(32.30)	(750.17)	90.00	0.00	(273.41)	0.00	(19,653.40)
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Equity Synthetic Position & Valuation Summary AR=302321.19

Goldman Sachs

Underlying RIC / Underlying ISIN	TD Quantity / SD Quantity	Underlying Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.105128	20,514.32	20,776.40		4.330000	ACT/360					0.00	139.56	(598.66)
CNE000000QZ9	18,800	7.284225	1.141655	21,463.11	21,463.11	(686.71)	50.000000	1	(2.87)	(51.50)	90.00	139.56	0.00	0.00	(598.94)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.833308	0.00	0.00		0.000000	ACT/360					211.53	0.00	211.53
CNE000000V48	0	7.284225	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	3.491106	0.00	0.00		0.000000	ACT/360					(2,793.47)	0.00	(3,265.73)
CNE000001JQ1	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	2.904908	327,516.68	341,326.63		4.330000	ACT/360					0.00	0.00	21,801.91
CNE100002GB6	117,500	7.284225	2.712840	318,758.73	318,758.73	22,567.91	50.000000	1	(42.89)	(766.00)	90.00	0.00	0.00	0.00	21,801.91
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603931.SH	5,800	CNY	3.128679	18,352.97	18,146.34		4.330000	ACT/360					(2.25)	0.00	(268.60)
CNE1000043S2	5,800	7.284225	3.166865	18,367.82	18,367.82	(221.48)	50.000000	1	(2.46)	(44.87)	90.00	0.00	(0.64)	0.00	(268.60)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300360.ZK	84,400	CNY	2.310472	196,525.65	195,003.86		4.330000	ACT/360					0.00	0.00	1,270.97
CNE100001R17	84,400	7.284225	2.289893	193,266.97	193,266.97	1,736.90	50.000000	1	(25.98)	(465.92)	90.00	0.00	0.00	0.00	1,270.97
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300347.ZK	74,100	CNY	6.645868	509,698.88	492,458.84		4.330000	ACT/360					(387.04)	0.00	(50,262.20)
CNE100001KV8	73,700	7.284225	7.303980	538,539.66	541,224.89	(48,766.05)	50.000000	1	(71.85)	(1,109.11)	90.00	0.00	(3.60)	0.00	(50,262.20)
HCL TECHNOLOGIES LIMITED CMN															
HCLT.NS	43,625	INR	20.910720	1,007,227.56	912,230.15		4.330000	ACT/360					(2,849.59)	0.00	9,619.88
INE860A01027	47,693	86.415007	20.774054	992,338.43	906,268.11	5,962.04	75.000000	1	(140.34)	(1,171.76)	78.16	7,679.19	(470.21)	0.00	9,609.74
HDFC BANK LIMITED CMN															
HDBK.NS	0	INR	19.266330	0.00	0.00		0.000000	ACT/360					(58,382.95)	0.00	(59,532.12)
INE040A01034	0	86.415007	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	1.245156	10,746.62	10,708.35		4.330000	ACT/360					0.00	0.00	125.53
CNE1000041C0	8,600	7.284225	1.228632	10,566.24	10,566.24	142.11	50.000000	1	(1.42)	(16.58)	90.00	0.00	0.00	0.00	125.53
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600598.SH	44,300	CNY	1.904115	83,066.66	84,352.28		4.330000	ACT/360					0.00	0.00	(5,094.

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603508.SH	70,600	CNY	3.206930	219,446.90	226,409.26		4.330000	ACT/360					(39.38)	0.00	3,028.66
CNE100002540	70,600	7.284225	3.156902	222,877.27	222,877.27	3,531.99	50.000000	1	(29.86)	(463.95)	90.00	0.00	(1.30)	0.00	3,028.66
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300847.ZK	109,000	CNY	2.291253	248,734.97	249,746.54		4.330000	ACT/360					0.00	0.00	(4,037.50)
CNE1000040Y6	108,800	7.284225	2.322938	252,743.51	253,200.27	(3,453.73)	50.000000	1	(33.85)	(583.78)	90.00	0.00	0.00	0.00	(4,037.50)
HINDUSTAN AERONAUTICS LIMITED CMN															
HIAE.NS	383	INR	45.392000	0.00	17,385.14		4.330000	ACT/360					19,168.40	0.00	17,602.72
INE066F01020	0	86.415007	45.473747	0.00	17,416.45	(31.31)	75.000000	0	0.00	(1,534.37)	78.16	0.00	(1,534.37)	0.00	17,602.72
HINDUSTAN ZINC LIMITED CMN															
HZNC.NS	0	INR	5.486316	0.00	0.00		0.000000	ACT/360					1,451.66	0.00	1,270.21
INE267A01025	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(181.44)	78.16	0.00	(181.44)	0.00	1,270.21
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	104,232	CNY	1.663870	166,430.43	173,428.45		4.330000	ACT/360					0.00	0.00	239.07
CNE1000040G3	100,632	7.284225	1.658280	166,963.25	172,845.83	582.62	50.000000	1	(22.39)	(343.55)	90.00	0.00	0.00	0.00	239.07
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	0	CNY	40.917187	0.00	0.00		0.000000	ACT/360					(5,772.05)	0.00	(6,004.69)
CNE100000JG3	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(232.63)	90.00	0.00	(232.63)	0.00	(6,004.69)
HON HAI PRECISION INDUSTRY CMN															
2317.TW	0	TWD	5.499542	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	32.730000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(23.08)	90.00	0.00	(23.08)	0.00	(749.42)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
HUDC.NS	15,368	INR	2.562981	40,391.55	39,387.89		4.330000	ACT/360					9,639.06	0.00	11,178.64
INE031A01017	15,368	86.415007	2.439506	37,490.33	37,490.33	1,897.56	75.000000	1	(5.35)	(357.98)	78.16	0.00	(309.88)	0.00	11,178.64
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	0	CNY	2.215747	64,580.12	0.00		4.330000	ACT/360					(3,387.47)	0.00	(3,541.48)
CNE100003605	29,100	7.284225	0.000000	68,294.31	0.00	0.00	50.000000	1	(9.11)	(154.00)	90.00	0.00	(263.30)	0.00	(3,541.48)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	256,400	CNY	4.726652	1,191,605.41	1,211,913.69		4.330000	ACT/360					0.00	0.00	18,445.16
CNE00000011S1	256,400	7.284225	4.644174	1,190,766.27	1,190,766.27	21,147.42	50.000000	1	(159.77)	(2,702.26)	90.00	0.00	0.00	0.00	18,445.16
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.828609	0.00	0.00		0.000000	ACT/360					53.68	0.00	53.68
CNE100002MT6	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	53.68
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300979.ZK	0	CNY	10.064214	57,503.65	0.00		4.330000	ACT/360					(8,476.70)	0.00	(8,748.16)
CNE100004KP4	5,700	7.284225	0.000000	61,221.27	0.00	0.00	50.000000	1	(8.16)	(271.47)	90.00	0.00	(287.80)	0.00	(8,748.16)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	429,400	CNY	1.216327	520,747.98	522,290.84		4.330000	ACT/360					0.00	0.00	(36,566.18)
CNE100002T71	429,400	7.284225	1.298367	557,518.82	557,518.82	(35,227.98)	50.000000	1	(74.29)	(1,338.20)	90.00	0.00	0.00	0.00	(36,566.18)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	0	CNY	1.497757	0.00	0.00		0.000000	ACT/360					(35.69)	0.00	(35.69)
CNE000000PV0	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(35.69)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
601688.SH	170,000	CNY	2.347539	392,130.84	399,081.58		4.330000	ACT/360					0.00	0.00	(9,762.14)
CNE100000LQ8	170,000	7.284225	2.399212	407,866.07	407,866.07	(8,784.49)	50.000000	1	(54.50)	(977.65)	90.00	0.00	0.00	0.00	(9,762.14)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.121602	22,479.28	22,432.04		4.330000	ACT/360					0.00	0.00	(318.97)
CNE1000033J2	20,000	7.284225	1.134827	22,696.54	22,696.54	(264.50)	50.000000	1	(3.04)	(54.47)	90.00	0.00	0.00	0.00	(318.97)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	88,400	CNY	3.754689	332,299.95	331,914.51		4.330000	ACT/360					0.00	0.00	(13,068.90)
CNE0000018X6	86,900	7.284225	3.893991	338,558.59	344,228.83	(12,314.32)	50.000000	1	(45.34)	(754.58)	90.00	0.00	0.00	0.00	(13,068.90)
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	0	CNY	1.356356	0.00	0.00		0.000000	ACT/360					1,015.33	0.00	1,015.33
CNE100004K29	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	1,015.33
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	5,905	CNY	17.920918	0.00	105,823.02		4.330000	ACT/360					0.00	0.00	(1,711.11)
CNE100005PT2	0	7.284225	18.210691	0.00	107,534.13	(1,711.11)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,711.11)
ICICI BANK LIMITED CMN															
ICBK.NS	13,776	INR	13.906728	191,783.55	191,579.09		4.330000	ACT/360					(608.47)	0.00	(880.05)
INE090A01021	13,776	86.415007	13.921570	191,783.55	191,783.55	(204.46)	75.000000	1	(27.06)	(67.12)	78.16	0.00	(40.05)	0.00	(880.05)
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300896.ZK	35,620	CNY	23.629144	829,953.00	841,670.10		4.330000	ACT/360					0.00	0.00	(40,350.44)
CNE100004868	35,120	7.284225	24.704514	868,115.88	879,974.79	(38,304.68)	50.000000	1	(115.94)	(2,045.75)	90.00	0.00	0.00	0.00	(40,350.44)
INDIAN BANK CMN															
INBA.NS	0	INR	5.979286	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	86.415007	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	1.502401	0.00	0.00		0.000000	ACT/360					455.56	0.00	438.10
INE242A01010	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(17.46)	78.16	0.00	(17.46)	0.00	438.10
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
INIR.NS	30,571	INR	9.202105	271,677.21	281,317.56		4.330000	ACT/360					(1,686.90)	0.00	2,451.84
INE335Y01020	30,509	86.415007	9.042995	275,887.80	276,453.40	4,864.17	75.000000	1	(38.84)	(725.42)	78.16	0.00	(128.47)	0.00	2,451.84

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
INDORAMA VENTURES PUBLIC COMPANY LIMITED NVDR CMN															
IVL_n.BK	9,400	THB	0.666175	0.00	6,262.05		4.328984	ACT/360					0.00	0.00	(13.46)
TH1027010R10	0	33.925000	0.667607	0.00	6,275.51	(13.46)	40.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(13.46)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.827816	29,268.40	29,470.26		4.330000	ACT/360					0.00	0.00	(1,036.37)
CNE100000V95	35,600	7.284225	0.854876	30,433.59	30,433.59	(963.33)	50.000000	1	(4.07)	(73.05)	90.00	0.00	0.00	0.00	(1,036.37)
INFOSYS LIMITED CMN															
INFY.NS	82,352	INR	21.587107	2,048,009.08	1,777,741.43		4.330000	ACT/360					6,344.06	0.00	41,647.25
INE009A01021	95,473	86.415007	21.151121	2,016,749.96	1,741,837.09	35,904.35	75.000000	1	(285.24)	(601.16)	78.16	0.00	(116.48)	0.00	41,647.25
INNER MONGOLIA YILI INDUSTRIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600887.SH	120,700	CNY	3.783518	0.00	456,670.68		4.328984	ACT/360					0.00	0.00	3,845.94
CNE000000JP5	0	7.284225	3.751655	0.00	452,824.74	3,845.94	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,845.94
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	12.251757	24,464.65	24,503.51		4.330000	ACT/360					929.55	0.00	903.36
TW0006231004	2,000	32.730000	12.233069	23,536.59	24,466.14	37.38	30.000000	1	(3.03)	(63.56)	90.00	0.00	0.00	0.00	903.36
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.659044	56,719.99	56,601.87		4.330000	ACT/360					0.00	0.00	(777.80)
PHY411571011	8,500	58.597000	6.728794	57,194.75	57,194.75	(592.87)	150.000000	1	(9.24)	(184.93)	75.00	0.00	0.00	0.00	(777.80)
INTOUCH HOLDINGS PCL SERIES NVDR															
INTUCH_n.BK	5,400	THB	2.918202	15,975.86	15,758.29		4.330000	ACT/360					0.00	0.00	364.62
TH0201010R12	5,400	33.925000	2.847695	15,377.55	15,377.55	380.74	40.000000	1	(2.03)	(16.12)	90.00	0.00	0.00	0.00	364.62
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	5,844	CNY	3.378534	20,687.01	19,744.15		4.330000	ACT/360					926.71	0.00	1,479.15
CNE100005P07	5,844	7.284225	3.270652	19,113.69	19,113.69	630.46	50.000000	1	(2.59)	(78.02)	90.00	0.00	(31.76)	0.00	1,479.15
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	0	CNY	5.408949	0.00	0.00		0.000000	ACT/360					8,429.74	0.00	8,335.20
CNE000001F05	0	7.284225	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	1.931571	226,208.69	248,400.07		4.330000	ACT/360					72.40	0.00	43,228.28
CNE100003LB4	128,600	7.284225	1.592165	204,752.45	204,752.45	43,647.62	50.000000	1	(27.77)	(491.74)	90.00	0.00	(1.93)	0.00	43,228.28
JIANGSU HENGGUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	0	CNY	6.034959	0.00	0.00		0.000000	ACT/360					(8,771.87)	0.00	(8,918.71)
CNE0000014W7	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(146.83)	90.00	0.00	(146.83)	0.00	(8,918.71)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300761.ZK	40,700	CNY	2.547972	105,497.74	103,702.45		4.330000	ACT/360					0.00	0.00	(4,717.43)
CNE100003JX2	40,700	7.284225	2.657490	108,159.84	108,159.84	(4,457.39)	50.000000	1	(14.47)	(260.04)	90.00	0.00	0.00	0.00	(4,717.43)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	37,600	CNY	1.305561	48,318.71	49,089.09		4.330000	ACT/360					0.00	0.00	(1,146.85)
CNE1000036F3	37,400	7.284225	1.333279	49,870.59	50,131.30	(1,042.21)	50.000000	1	(6.67)	(104.64)	90.00	0.00	0.00	0.00	(1,146.85)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.301443	238,910.62	244,020.47		4.330000	ACT/360					0.00	0.00	(7,255.00)
CNE100002XD7	187,500	7.284225	1.336924	250,673.17	250,673.17	(6,652.71)	50.000000	1	(33.47)	(602.30)	90.00	0.00	0.00	0.00	(7,255.00)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.848622	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.284225	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	1.499130	40,117.31	38,527.64		4.330000	ACT/360					0.00	0.00	(7,030.77)
CNE100003092	25,700	7.284225	1.768473	45,449.76	45,449.76	(6,922.12)	50.000000	1	(6.02)	(108.65)	90.00	0.00	0.00	0.00	(7,030.77)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.272613	28,779.89	28,379.27		4.330000	ACT/360					0.00	0.00	(926.12)
CNE100001DT7	22,300	7.284225	1.310992	29,235.12	29,235.12	(855.85)	50.000000	1	(3.92)	(70.27)	90.00	0.00	0.00	0.00	(926.12)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	0	CNY	0.949998	0.00	0.00		0.000000	ACT/360					(51.65)	0.00	(51.65)
CNE000000XG5	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(51.65)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601958.SH	455,900	CNY	1.434607	651,259.08	654,037.32		4.330000	ACT/360					0.00	0.00	26,202.36
CNE1000009Y1	455,900	7.284225	1.373810	626,319.98	626,319.98	27,717.34	50.000000	1	(84.38)	(1,514.98)	90.00	0.00	0.00	0.00	26,202.36
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	32,300	CNY	2.247322	66,249.26	72,588.50		4.330000	ACT/360					0.00	0.00	(5,410.26)
CNE100003M36	29,100	7.284225	2.409740	70,603.18	77,834.61	(5,246.10)	50.000000	1	(9.41)	(164.15)	90.00	0.00	0.00	0.00	(5,410.26)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	18,400	CNY	0.844290	16,107.51	15,534.94		4.330000	ACT/360					0.00	0.00	(2,256.92)
CNE100005R96	18,400	7.284225	0.964772	17,751.80	17,751.80	(2,216.86)	50.000000	1	(2.36)	(40.06)	100.00	0.00	0.00	0.00	(2,256.92)
JIO FINANCIAL SERVICES LTD CMN															
JIOFNS	208,527	INR	2.960713	513,927.20	617,388.52		4.330000	ACT/360					4,998.28	0.00	(23,055.20)
INET758E01017	169,242	86.415007	3.091059	526,137.24	644,569.18	(27,180.66)	75.000000	1	(73.99)	(872.83)	78.16	0.00	(290.27)	0.00	(23,055.20)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	753,900	CNY	1.482656	1,119,169.07	1,117,774.37		4.330000	ACT/360					(692.70)	0.00	(32,658.60)
CNE000001816	753,900	7.284225	1.521809	1,147,565.78	1,147,291.92	(29,517.55)	50.000000	1	(153.57)	(2,448.35)	90.00	0.00	(57.84)	0.00	(32,658.60)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.980413	158,330.74	159,452.10		4.330000	ACT/360					0.00	0.00	(1,678.07)
CNE000000HK0	53,500	7.284225	3.004578	160,744.94	160,744.94	(1,292.83)	50.000000	1	(21.53)	(385.24)	90.00	0.00	0.00	0.00	(1,678.07)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
KALYAN JEWELLERS INDIA LTD CMN															
KALN.NS	3,023		5.533182	16,964.05	16,726.81		4.330000	ACT/360					0.00	0.00	(1,710.71)
INE303R01014	3,023	INR 86.415007	6.096757	18,430.50	18,430.50	(1,703.69)	75.000000	1	(2.57)	(7.02)	78.16	0.00	0.00	0.00	(1,710.71)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
KCE_n.BK	71,300	THB	0.669123	48,694.76	47,708.47		4.330000	ACT/360					0.00	0.00	1,775.85
TH0122010R10	71,300	33.925000	0.643549	45,885.02	45,885.02	1,823.45	40.000000	1	(6.06)	(47.59)	90.00	0.00	0.00	0.00	1,775.85
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	46.440574	89,073.27	92,881.15		4.330000	ACT/360					(1,772.72)	0.00	(1,885.36)
TW0002059003	2,000	32.730000	46.369738	94,512.20	92,739.48	141.67	30.000000	1	(12.11)	(254.31)	90.00	0.00	0.00	0.00	(1,885.36)
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.467767	257,336.33	256,614.73		4.330000	ACT/360					4,668.44	0.00	4,379.78
TW0002449006	74,000	32.730000	3.462477	251,554.86	256,223.30	391.43	30.000000	1	(32.40)	(680.09)	90.00	0.00	0.00	0.00	4,379.78
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	15,000	CNY	1.908233	214,810.77	28,623.50		4.330000	ACT/360					5,248.93	0.00	6,957.41
CNE100000XB5	120,900	7.284225	1.748524	218,518.06	26,227.87	2,395.63	50.000000	1	(29.27)	(687.15)	90.00	0.00	(803.93)	0.00	6,957.41
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	82,000	CNY	2.374995	196,872.57	194,749.61		4.330000	ACT/360					0.00	0.00	(118.88)
CNE100003KF7	82,000	7.284225	2.371107	194,430.74	194,430.74	318.88	50.000000	1	(26.12)	(437.76)	90.00	0.00	0.00	0.00	(118.88)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	0	CNY	3.366178	0.00	0.00		0.000000	ACT/360					8,887.77	0.00	8,478.29
CNE100001YW7	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	218,500	CNY	0.803105	175,328.76	175,478.52		4.330000	ACT/360					0.00	0.00	10,320.71
CNE100000C15	212,200	7.284225	0.754113	159,663.15	164,773.75	10,704.77	50.000000	1	(21.64)	(384.06)	90.00	0.00	0.00	0.00	10,320.71
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.142194	24,454.61	24,671.40		4.330000	ACT/360					0.00	0.00	1,090.26
CNE1000015L5	21,600	7.284225	1.089241	23,527.60	23,527.60	1,143.79	50.000000	1	(3.17)	(53.53)	90.00	0.00	0.00	0.00	1,090.26
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	48,800	CNY	4.946305	241,724.07	241,379.69		4.330000	ACT/360					0.00	0.00	(7,898.24)
CNE0000002Y8	48,800	7.284225	5.097679	248,766.74	248,766.74	(7,387.04)	50.000000	1	(33.28)	(511.19)	90.00	0.00	0.00	0.00	(7,898.24)
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	0	CNY	0.501083	0.00	0.00		0.000000	ACT/360					(180.30)	0.00	(180.30)
CNE000001HQ5	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(180.30)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	69.456107	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	86.415007	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	1.549925	15,738.37	15,654.24		4.330000	ACT/360					(4,764.68)	0.00	(5,383.82)
CNE000000WN3	10,100	7.284225	1.596406	16,123.70	16,123.70	(469.46)	50.000000	1	(2.16)	(149.68)	90.00	0.00	(110.89)	0.00	(5,383.82)
LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002088.ZK	18,100	CNY	1.608956	16,469.41	29,122.11		4.330000	ACT/360					0.00	0.00	(223.39)
CNE000001PK1	10,100	7.284225	1.621068	16,499.07	29,341.33	(219.22)	50.000000	1	(2.21)	(4.17)	90.00	0.00	0.00	0.00	(223.39)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	0	CNY	15.998957	0.00	0.00		0.000000	ACT/360					(9,816.58)	0.00	(9,931.54)
CNE000000GF2	0	7.284225	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	3.120442	9,824.24	9,985.41		4.330000	ACT/360					62.21	0.00	679.57
CNE100003XX3	3,200	7.284225	2.912563	9,320.20	9,320.20	665.21	50.000000	1	(1.26)	(47.85)	90.00	0.00	(30.23)	0.00	679.57
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	0	CNY	1.339882	0.00	0.00		0.000000	ACT/360					(294.62)	0.00	(304.86)
CNE000000HP9	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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	2.266542	0.00	0.00		0.000000	ACT/360					(1.21)	0.00	(1.21)
CNE100001YV9	0	7.284225	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	789,400	CNY	0.851154	638,843.66	671,901.27		4.330000	ACT/360					0.00	0.00	(19,893.51)
CNE0000016N1	763,100	7.284225	0.874349	668,667.23	690,210.92	(18,309.66)	50.000000	1	(89.30)	(1,583.85)	90.00	0.00	0.00	0.00	(19,893.51)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.615662	96.63	96.94		4.330000	ACT/360					0.00	0.00	(5.50)
MYL381600005	60	4.444000	1.701556	102.09	102.09	(5.15)	150.000000	1	(0.02)	(0.34)	100.00	0.00	0.00	0.00	(5.50)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.118856	11,986.40	11,859.88		4.330000	ACT/360					0.00	0.00	(793.08)
CNE100001X19	10,600	7.284225	1.190818	12,622.67	12,622.67	(762.80)	50.000000	1	(1.68)	(30.28)	90.00	0.00	0.00	0.00	(793.08)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.053386	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.284225	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	0.988390	0.00	0.00		0.000000	ACT/360					847.70	0.00	813.92
TW0001303006	0	32.730000	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	1.626803	14,707.67	15,129.27		4.330000	ACT/360					0.00	0.00	(20.31)
CNE100003PC3	9,300	7.284225	1.625084	15,113.28	15,113.28	15.99	50.000000	1	(2.02)	(36.30)	90.00	0.00	0.00	0.00	(20.31)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.158668	67,152.67	68,477.29		4.330000	ACT/360					0.00	0.00	(834.66)
CNE1000031R9	59,100	7.284225	1.170056	69,150.33	69,150.33	(673.04)	50.000000	1	(9.25)	(161.62)	90.00	0.00	0.00	0.00	(834.66)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	20	CNY	3.135543	524,158.25	62.71		4.330000	ACT/360					(40,385.82)	0.00	(41,781.39)
CNE000001G38	167,820	7.284225	3.444085	577,986.34	68.88	(6.17)	50.000000	1	(76.80)	(1,389.40)	90.00	0.00	(1,776.41)	0.00	(41,781.39)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	22,900	CNY	6.674698	139,764.83	152,850.58		4.330000	ACT/360					0.00	0.00	10,046.88
CNE1000019Y0	21,500	7.284225	6.226505	133,210.60	142,586.97	10,263.61	50.000000	1	(17.96)	(216.72)	90.00	0.00	0.00	0.00	10,046.88
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	56,000	CNY	2.045516	117,795.89	114,548.91		4.330000	ACT/360					0.00	0.00	3,161.06
CNE100003JJ1	55,900	7.284225	1.984378	110,915.93	111,125.15	3,423.75	50.000000	1	(14.98)	(262.69)	90.00	0.00	0.00	0.00	3,161.06
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	79,081	CNY	1.544433	120,464.39	122,135.33		4.330000	ACT/360					(109.96)	0.00	621.74
CNE100002CM2	79,181	7.284225	1.531788	121,291.28	121,135.33	1,000.00	50.000000	1	(16.26)	(268.30)	90.00	0.00	(7.25)	0.00	621.74
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,000	CNY	3.412854	1,038,915.36	1,075,049.16		4.330000	ACT/360					197.01	0.00	119,245.84
CNE100001SJ6	315,000	7.284225	3.027572	953,685.18	953,685.18	121,363.98	50.000000	1	(129.14)	(2,315.15)	90.00	0.00	(2.60)	0.00	119,245.84
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	700	CNY	12.160525	0.00	8,512.37		4.328464	ACT/360					1,302.96	0.00	1,369.12
CNE1000052S3	0	7.284225	12.047389	0.00	8,433.17	79.19	50.000000	0	0.00	(13.04)	90.00	0.00	(13.04)	0.00	1,369.12
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603297.SH	4,300	CNY	13.199757	32,237.14	56,758.96		4.330000	ACT/360					0.00	0.00	1,360.66
CNE100003JJ23	2,500	7.284225	12.880492	31,657.87	55,386.11	1,372.84	50.000000	1	(4.26)	(12.18)	90.00	0.00	0.00	0.00	1,360.66
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	0	CNY	15.415504	0.00	0.00		0.000000	ACT/360					(1,152.39)	0.00	(1,152.39)
CNE100004G17	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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	15,800	CNY	6.765304	94,045.45	106,891.81		4.330000	ACT/360					2,406.43	0.00	26,174.86
CNE1000032Q9	15,900	7.284225	5.245333	83,400.79	82,876.26	24,015.55	50.000000	1	(11.34)	(247.12)	90.00	0.00	(47.50)	0.00	26,174.86
NMDC LIMITED CMN															
NMDC.NS	0	INR	0.787942	0.00	0.00		0.000000	ACT/360					(46.03)	0.00	(164.07)
INE584A01023	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	1.061197	7,907.35	7,958.98		4.330000	ACT/360					0.00	0.00	(192.79)
CNE0000004H9	7,500	7.284225	1.084300	8,132.25	8,132.25	(173.27)	50.000000	1	(1.09)	(19.52)	90.00	0.00	0.00	0.00	(192.79)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	16.009777	320,297.73	336,205.32		4.330000	ACT/360					14,290.06	0.00	13,935.11
TW0003034005	21,000	32.730000	15.985357	321,402.44	335,692.50	512.82	30.000000	1	(41.33)	(867.77)	90.00	0.00	0.00	0.00	13,935.11
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	8.997525	410,275.77	386,695.65		4.330000	ACT/360					0.00	0.00	7,807.67
CNE100003PN0	42,978	7.284225	8.794570	377,973.03	377,973.03	8,722.62	50.000000	1	(51.16)	(914.95)	90.00	0.00	0.00	0.00	7,807.67
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	16,400	CNY	8.393480	143,902.87	137,653.08		4.330000	ACT/360					0.00	0.00	(5,251.18)
CNE100002RB3	16,400	7.284225	8.710708	142,855.61	142,855.61	(5,202.53)	50.000000	1	(19.18)	(48.64)	90.00	0.00	0.00	0.00	(5,251.18)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	2,149	INR	116.376777	216,266.29	250,093.69		4.330000	ACT/360					0.00	0.00	(19,325.68)
INE881D01027	1,951	86.415007	125.214417	245,983.08	269,085.78	(18,992.09)	75.000000	1	(34.09)	(333.59)	78.16	0.00	0.00	0.00	(19,325.68)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	63,300	CNY	1.356356	84,978.60	85,857.31		4.330000	ACT/360					(248.63)	0.00	(5,901.38)
CNE100001ZV6	63,300	7.284225	1.442091	91,284.36	91,284.36	(5,427.05)	50.000000	1	(12.16)	(225.71)	90.00	0.00	(6.91)	0.00	(5,901.38)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.313218	59,667.05	59,449.70		4.330000	ACT/360					0.00	0.00	(7,216.81)
CNE100002MR0	25,700	7.284225	2.587843	66,507.57	66,507.57	(7,057.86)	50.000000	1	(8.83)	(158.94)	90.00	0.00	0.00	0.00	(7,216.81)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	624,100	CNY	1.133957	0.00	707,702.74		4.330000	ACT/360					0.00	0.00	(12,509.79)
CNE1000007Q1	0	7.284225	1.154002	0.00	720,212.53	(12,509.79)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(12,509.79)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	99,600	CNY	3.445802	346,994.25	343,201.92		4.330000	ACT/360					0.00	0.00	(5,275.74)
CNE100003JW4	99,600	7.284225	3.490592	347,663.00	347,663.00	(4,461.08)	50.000000	1	(46.64)	(814.66)	90.00	0.00	0.00	0.00	(5,275.74)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.167698	14,394.66	14,306.81		4.330000	ACT/360					0.00	0.00	68.04
CNE100001XV1	6,600	7.284225	2.152212	14,204.60	14,204.60	102.21	50.000000	1	(1.91)	(34.17)	90.00	0.00	0.00	0.00	68.04
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	124,400	CNY	6.914943	846,231.87	860,218.90		4.330000	ACT/360					(6,055.72)	0.00	(42,512.00)
CNE000001R84	124,400	7.284225	7.189971	894,432.39	894,432.39	(34,213.49)	50.000000	1	(119.33)	(2,242.78)	90.00	0.00	(95.05)	0.00	(42,512.00)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	0	CNY	1.151804	0.00	0.00		0.000000	ACT/360					(1,397.18)	0.00	(1,432.40)
CNE0000001ND1	0	7.284225	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	2,385	INR	72.335816	0.00	172,520.92		4.330000	ACT/360					593.59	0.00	(1,666.15)
INE455K01017	0	86.415007	73.278565	0.00	174,769.38	(2,248.46)	75.000000	0	0.00	(11.28)	78.16	0.00	(11.28)	0.00	(1,666.15)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
POWER FINANCE CORP LTD CMN															
PWFC.NS	0	INR	4.874732	0.00	0.00		0.000000	ACT/360					22,035.48	0.00	21,562.37
INE134E01011	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(473.11)	78.16	0.00	(473.11)	0.00	21,562.37
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	0	INR	3.406237	0.00	0.00		0.000000	ACT/360					(6,678.94)	0.00	(6,949.96)
INE752E01010	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(271.02)	78.16	0.00	(271.02)	0.00	(6,949.96)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	0	MYR	1.122862	0.00	0.00		0.000000	ACT/360					(6,892.63)	0.00	(7,114.97)
MYL8869OO009	0	4.444000	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	0.091647	0.00	0.00		0.000000	ACT/360					(1,451.21)	0.00	(1,723.26)
ID1000106602	0	16257.999891	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(272.05)	85.00	0.00	(272.05)	0.00	(1,723.26)
PT ASTRA INTERNATIONAL TBK CMN															
ASII.JK	1,288,600	IDR	0.301390	387,353.16	388,371.26		4.330000	ACT/360					0.00	0.00	(3,410.66)
ID1000122807	1,288,600	16257.999891	0.303166	390,660.06	390,660.06	(2,288.80)	65.000000	1	(53.98)	(1,121.87)	85.00	0.00	0.00	0.00	(3,410.66)
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	1,083,500	IDR	0.590479	227,211.51	639,783.49		4.330000	ACT/360					0.00	0.00	(4,028.53)
ID1000109507	387,600	16257.999891	0.593831	231,717.47	643,415.71	(3,632.22)	65.000000	1	(31.97)	(396.31)	85.00	0.00	0.00	0.00	(4,028.53)
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
BBRI.JK	252,100	IDR	0.264485	359,755.80	66,676.71		4.330000	ACT/360					46,146.53	0.00	51,114.45
ID1000118201	1,379,400	16257.999891	0.242673	331,102.27	61,177.86	5,498.85	65.000000	1	(46.32)	(530.92)	85.00	0.00	(471.33)	0.00	51,114.45
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	1,091,800	IDR	0.166687	175,795.09	181,989.05		4.330000	ACT/360					0.00	0.00	(1,245.38)
ID1000129000	1,091,800	16257.999891	0.167359	182,722.57	182,722.57	(733.52)	65.000000	1	(25.15)	(511.87)	85.00	0.00	0.00	0.00	(1,245.38)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	221,300	THB	3.566691	596,813.36	789,308.77		4.330000	ACT/360					0.00	0.00	(3,181.55)
TH0355010R16	165,500	33.925000	3.575848	588,769.31	791,335.17	(2,026.40)	40.000000	1	(77.45)	(1,155.14)	90.00	0.00	0.00	0.00	(3,181.55)
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	0	THB	0.899042	420,499.55	0.00		4.330000	ACT/360					19,526.27	0.00	18,888.88
TH0646010R18	457,100	33.925000	0.000000	405,243.38	0.00	0.00	40.000000	1	(53.41)	(637.39)	90.00	0.00	(637.39)	0.00	18,888.88
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
PUBM.KL	159,400	MYR	0.976598	155,590.34	155,669.67		4.330000	ACT/360					0.00	0.00	(7,616.49)
MYL1295OO004	159,400	4.444000	1.020934	162,736.88	162,736.88	(7,067.21)	150.000000	1	(26.06)	(549.28)	100.00	0.00	0.00	0.00	(7,616.49)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	1.991976	81,085.17	80,675.02		4.330000	ACT/360					0.00	0.00	(302.01)
CNE1000020Z5	40,500	7.284225	1.994901	80,793.51	80,793.51	(118.49)	50.000000	1	(10.84)	(183.52)	90.00	0.00	0.00	0.00	(302.01)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.454619	0.00	0.00		0.000000	ACT/360					32.36	0.00	32.36
CNE100000B73	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	32.36
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	0	CNY	1.466182	0.00	0.00		0.000000	ACT/360					(67.78)	0.00	(67.78)
CNE1000044B6	0	7.284225	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	2.217120	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	0	7.284225	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	2.250068	180,610.85	176,180.31		4.330000	ACT/360					0.00	0.00	(4,421.23)
CNE100005XK5	78,300	7.284225	2.300996	180,168.00	180,168.00	(3,987.69)	50.000000	1	(24.18)	(433.53)	90.00	0.00	0.00	0.00	(4,421.23)
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	0	INR	4.842330	0.00	0.00		0.000000	ACT/360					3,175.56	0.00	3,146.23
INE415G01027	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(29.33)	78.16	0.00	(29.33)	0.00	3,146.23
RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S															
RAIT.NS	0	INR	4.527570	0.00	0.00		0.000000	ACT/360					488.39	0.00	481.82
INE0DD101019	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.57)	78.16	0.00	(6.57)	0.00	481.82
REC LIMITED CMN															
RECM.NS	0	INR	5.366545	0.00	0.00		0.000000	ACT/360					8,681.39	0.00	8,608.42
INE020B01018	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	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	0.403612	0.00	0.00		0.000000	ACT/360					(577.47)	0.00	(595.64)
CNE100002RX7	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	8.411327	1,060,758.88	1,055,621.57		4.330000	ACT/360					0.00	0.00	(5,688.67)
CNE100003G91	125,500	7.284225	8.439599	1,059,169.68	1,059,169.68	(3,548.12)	50.000000	1	(142.13)	(2,140.55)	90.00	0.00	0.00	0.00	(5,688.67)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.206137	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	0	7.284225	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	0.988437	215,563.33	219,433.09		4.330000	ACT/360					0.00	0.00	(8,915.04)
CNE000000Q11	222,000	7.284225	1.026138	227,802.72	227,802.72	(8,369.63)	50.000000	1	(30.39)	(545.42)	90.00	0.00	0.00	0.00	(8,915.04)
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND															
600886.SH	133,000	CNY	1.990603	173,135.03	264,750.20		4.330000	ACT/360					0.00	0.00	(2,801.04)
CNE000000JM2	85,700	7.284225	2.011489	173,135.03	267,528.01	(2,777.81)	50.000000	1	(23.23)	(23.23)	90.00	0.00	0.00	0.00	(2,801.04)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	26,800	CNY	2.930991	79,935.53	78,550.57		4.330000	ACT/360					(8,067.76)	338.47	(15,154.65)
CNE100001T64	26,800	7.284225	3.189972	85,491.25	85,491.25	(6,940.68)	50.000000	1	(11.39)	(484.68)	90.00	338.47	(290.55)	0.00	(15,155.26)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.405990	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.284225	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	0.549132	1,174,963.41	1,152,298.29		4.330000	ACT/360					0.00	0.00	27,977.03
CNE000001139	2,098,400	7.284225	0.534550	1,121,699.89	1,121,699.89	30,598.40	50.000000	1	(151.23)	(2,621.36)	90.00	0.00	0.00	0.00	27,977.03
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	0	CNY	4.464442	0.00	0.00		0.000000	ACT/360					(23.25)	0.00	(23.25)
CNE100001ZW4	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(23.25)
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605098.SH	23,800	CNY	4.891392	118,280.05	116,415.13		4.330000	ACT/360					0.00	0.00	1,562.20
CNE1000052P9	23,800	7.284225	4.814183	114,577.55	114,577.55	1,837.58	50.000000	1	(15.42)	(275.38)	90.00	0.00	0.00	0.00	1,562.20
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	174,100	CNY	0.667195	112,431.30	116,158.69		4.330000	ACT/360					0.00	0.00	(6,705.59)
CNE0000008S7	168,700	7.284225	0.704079	119,016.22	122,580.10	(6,421.41)	50.000000	1	(15.88)	(284.18)	90.00	0.00	0.00	0.00	(6,705.59)
SHANGHAI AOHUA PHOTOELECTRICITY ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	0	CNY	5.785104	0.00	0.00		0.000000	ACT/360					(73.49)	0.00	(73.49)
CNE100004ZJ5	0	7.284225	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	131,100	CNY	2.674272	342,231.26	350,597.08		4.330000	ACT/360					(5,790.72)	0.00	(61,674.49)
CNE100002R57	131,200	7.284225	3.093121	405,817.48	405,508.16	(54,911.09)	50.000000	1	(53.56)	(972.68)	90.00	0.00	(11.35)	0.00	(61,674.49)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	21,273	CNY	27.182027	548,382.46	578,243.26		4.330000	ACT/360					(1,407.00)	0.00	16,033.92
CNE100003LY6	20,773	7.284225	26.305226	545,882.53	559,591.06	18,652.19	50.000000	1	(73.27)	(1,211.27)	90.00	0.00	(26.68)	0.00	16,033.92
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	79,300	CNY	1.956282	137,882.92	155,133.18		4.330000	ACT/360					0.00	0.00	(12,707.65)
CNE0000006D3	71,000	7.284225	2.113181	151,352.46	167,575.26	(12,442.08)	50.000000	1	(20.12)	(265.58)	90.00	0.00	0.00	0.00	(12,707.65)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	18,500	CNY	1.073553	18,089.95	19,860.73		4.330000	ACT/360					(554.42)	0.00	1,556.85
CNE100000D55	18,500	7.284225	0.957419	17,712.25	17,712.25	2,148.47	50.000000	1	(2.38)	(37.20)	90.00	0.00	(1.48)	0.00	1,556.85
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	324,000	CNY	2.502668	799,228.58	810,864.57		4.330000	ACT/360					0.00	0.00	(7,025.29)
CNE1000006J8	318,400	7.284225	2.518776	801,990.80	816,083.29	(5,218.72)	50.000000	1	(107.56)	(1,806.57)	90.00	0.00	0.00	0.00	(7,025.29)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.591322	0.00	0.00		0.000000	ACT/360					(4,218.79)	0.00	(4,258.22)
CNE000000MK0	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(39.42)	90.00	0.00	(39.42)	0.00	(4,258.22)
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
600835.SH	79,800	CNY	2.431281	187,497.68	194,016.25		4.330000	ACT/360					(675.24)	0.00	(2,429.28)
CNE000000B91	80,100	7.284225	2.447185	196,019.52	195,285.36	(1,269.12)	50.000000	1	(26.18)	(484.92)	90.00	0.00	(17.81)	0.00	(2,429.28)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	10.775340	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.284225	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	6.693917	211,286.07	216,882.92		4.330000	ACT/360					0.00	0.00	7,661.63
CNE100002ZC4	32,400	7.284225	6.443341	208,764.25	208,764.25	8,118.67	50.000000	1	(28.04)	(457.04)	90.00	0.00	0.00	0.00	7,661.63
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,331,000	CNY	0.523048	686,437.14	696,177.01		4.330000	ACT/360					0.00	0.00	(17,767.20)
CNE000001683	1,326,200	7.284225	0.535118	709,753.20	712,241.56	(16,064.55)	50.000000	1	(94.90)	(1,702.65)	90.00	0.00	0.00	0.00	(17,767.20)
SHANGHAI ZXIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
600517.SH	84,200	CNY	0.713871	39,181.15	60,107.97		4.330000	ACT/360					0.00	0.00	(1,246.86)
CNE000001G20	55,600	7.284225	0.727786	41,018.60	61,279.62	(1,171.65)	50.000000	1	(5.48)	(75.22)	90.00	0.00	0.00	0.00	(1,246.86)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	17,700	CNY	1.341255	24,293.60	23,740.21		4.330000	ACT/360					374.26	104.36	690.06
CNE000000KZ2	17,700	7.284225	1.324648	23,446.27	23,446.27	293.94	50.000000	1	(3.16)	(82.50)	90.00	104.36	(25.79)	0.00	689.87
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.840172	16,552.18	16,803.43		4.330000	ACT/360					0.00	0.00	(389.88)
CNE100000WJ0	20,000	7.284225	0.857607	17,152.14	17,152.14	(348.71)	50.000000	1	(2.29)	(41.18)	90.00	0.00	0.00	0.00	(389.88)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.701516	532,805.65	539,816.52		4.330000	ACT/360					0.00	0.00	(23,733.07)
CNE100002FD4	769,500	7.284225	0.730605	562,200.55	562,200.55	(22,384.03)	50.000000	1	(75.02)	(1,349.04)	90.00	0.00	0.00	0.00	(23,733.07)
SHENZHEN CAPCHEM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300037.ZK	3,200	CNY	4.743126	14,425.63	15,178.00		4.330000	ACT/360					0.00	0.00	750.44
CNE100000K15	3,200	7.284225	4.508010	14,425.63	14,425.63	752.37	50.000000	1	(1.94)	(1.94)	90.00	0.00	0.00	0.00	750.44
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	28,100	CNY	0.869001	24,407.10	24,418.93		4.330000	ACT/360					(137.97)	0.00	(994.81)
CNE000000354	28,100	7.284225	0.897210	25,211.60	25,211.60	(792.67)	50.000000	1	(3.37)	(64.17)	90.00	0.00	(3.56)	0.00	(994.81)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.496017	0.00	0.00		0.000000	ACT/360					(366.43)	0.00	(366.43)
CNE100003K95	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(366.43)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688318.SH	53	CNY	22.065491	1,142.04	1,169.47		4.330000	ACT/360					(711.84)	0.00	(787.97)
CNE100005592	53	7.284225	23.352042	1,237.66	1,237.66	(68.19)	50.000000	1	(0.16)	(7.95)	90.00	0.00	(4.98)	0.00	(787.97)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,200	CNY	10.175413	12,794.34	12,210.50		4.330000	ACT/360					9.00	0.00	(383.06)
CNE100005L92	1,200	7.284225	10.475644	12,570.77	12,570.77	(360.28)	50.000000	1	(1.69)	(31.79)	90.00	0.00	(1.41)	0.00	(383.06)
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	5,700	CNY	1.051588	9,656.39	5,994.05		4.330000	ACT/360					(430.94)	0.00	(626.16)
CNE1000016J7	9,100	7.284225	1.081143	9,997.71	6,162.51	(168.46)	50.000000	1	(1.34)	(26.76)	90.00	0.00	(14.86)	0.00	(626.16)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
300814.ZK	0	CNY	5.087707	0.00	0.00		0.000000	ACT/360					(253.61)	0.00	(253.61)
CNE100004PY5	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	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	6.647241	561.85	565.02		4.330000	ACT/360					0.00	0.00	12.32
CNE1000062T0	85	7.284225	6.486678	551.37	551.37	13.65	50.000000	1	(0.07)	(1.33)	90.00	0.00	0.00	0.00	12.32
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	0	CNY	1.101009	0.00	0.00		0.000000	ACT/360					(173.89)	0.00	(173.89)
CNE100000BR7	0	7.284225	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	49,600	CNY	32.032234	1,349,510.41	1,588,798.81		4.330000	ACT/360					0.00	0.00	12,915.84
CNE100003G67	41,800	7.284225	31.743652	1,324,323.80	1,574,485.16	14,313.65	50.000000	1	(178.03)	(1,397.81)	90.00	0.00	0.00	0.00	12,915.84
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	0	CNY	1.554043	0.00	0.00		0.000000	ACT/360					(68.49)	0.00	(83.21)
CNE100000KJ5	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(14.73)	90.00	0.00	(14.73)	0.00	(83.21)
SHENZHEN TRANSSON HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688036.SH	0	CNY	13.013052	18,586.24	0.00		4.330000	ACT/360					2,838.73	0.00	2,780.66
CNE100003P74	1,400	7.284225	0.000000	16,811.91	0.00	0.00	50.000000	1	(2.28)	(58.08)	90.00	0.00	(58.08)	0.00	2,780.66
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002130.ZK	8,400	CNY	3.805484	31,065.65	31,966.06		4.330000	ACT/360					0.00	0.00	4,102.84
CNE1000000C6	8,400	7.284225	3.313930	27,837.01	27,837.01	4,129.05	50.000000	1	(3.78)	(26.21)	90.00	0.00	0.00	0.00	4,102.84
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	37,600	CNY	0.330852	12,837.50	12,440.03		4.330000	ACT/360					(16.31)	0.00	(799.73)
CNE100000FK3	37,600	7.284225	0.350837	13,191.48	13,191.48	(751.45)	50.000000	1	(1.76)	(31.97)	90.00	0.00	(0.71)	0.00	(799.73)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	13.401563	521.26	536.06		4.330000	ACT/360					0.00	0.00	131.34
CNE100004934	40	7.284225	10.093272	403.73	403.73	132.33	50.000000	1	(0.06)	(0.99)	90.00	0.00	0.00	0.00	131.34

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHIJIAZHUANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	0	CNY	2.526007	0.00	0.00		0.000000	ACT/360					84.05	0.00	84.05
CNE0000013X7	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	84.05
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
2888.TW	95,000	TWD	0.375802	35,064.98	35,701.19		4.330000	ACT/360					1,446.70	0.00	1,399.75
TW0002888005	95,000	32.730000	0.375229	34,176.82	35,646.75	54.44	30.000000	1	(4.40)	(101.39)	90.00	0.00	(9.03)	0.00	1,399.75
SHRIRAM FINANCE LIMITED CMN															
SHMFNS	15,600	INR	6.130880	98,416.64	95,641.72		4.330000	ACT/360					283.27	0.00	2,029.97
INE721A01047	16,422	86.415007	6.016920	98,806.09	93,863.96	1,777.76	75.000000	1	(13.93)	(31.06)	78.16	0.00	(14.47)	0.00	2,029.97
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.739955	0.00	0.00		0.000000	ACT/360					12.26	0.00	12.26
CNE000001DW2	0	7.284225	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	28,700	CNY	4.119862	100,557.48	118,240.03		4.330000	ACT/360					0.00	0.00	7,059.33
CNE100003S63	24,800	7.284225	3.869551	95,399.76	111,056.11	7,183.93	50.000000	1	(12.87)	(124.60)	90.00	0.00	0.00	0.00	7,059.33
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	27.414035	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.284225	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	1.214954	12,920.12	12,757.02		4.330000	ACT/360					0.00	0.00	(915.49)
CNE000000GJ4	10,500	7.284225	1.299201	13,641.61	13,641.61	(884.59)	50.000000	1	(1.82)	(30.90)	90.00	0.00	0.00	0.00	(915.49)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	0	CNY	0.682296	0.00	0.00		0.000000	ACT/360					156.49	0.00	156.49
CNE100000M21	0	7.284225	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	70.217549	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	86.415007	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	2.153987	194,204.18	198,166.82		4.330000	ACT/360					8,535.30	0.00	8,325.65
TW0006257009	92,000	32.730000	2.150702	189,329.28	197,864.58	302.24	30.000000	1	(24.39)	(511.89)	90.00	0.00	0.00	0.00	8,325.65
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	25,000	CNY	5.008083	109,268.96	125,202.06		4.330000	ACT/360					(260.00)	0.00	(2,777.29)
CNE1000020P6	22,500	7.284225	5.098580	115,029.11	127,464.51	(2,262.44)	50.000000	1	(15.35)	(254.86)	90.00	0.00	(1.66)	0.00	(2,777.29)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.723481	772,330.46	776,367.70		4.330000	ACT/360					0.00	0.00	(9,531.08)
CNE100003GS8	1,073,100	7.284225	0.730605	784,012.23	784,012.23	(7,644.53)	50.000000	1	(105.03)	(1,886.55)	90.00	0.00	0.00	0.00	(9,531.08)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	26,300	CNY	5.840017	141,758.72	153,592.45		4.330000	ACT/360					0.00	0.00	3,575.65
CNE1000027D7	25,000	7.284225	5.693120	142,210.67	149,729.05	3,863.40	50.000000	1	(19.07)	(287.75)	90.00	0.00	0.00	0.00	3,575.65
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.044723	16,851.40	17,028.99		4.330000	ACT/360					0.00	0.00	(375.19)
CNE1000019P8	16,300	7.284225	1.065181	17,362.45	17,362.45	(333.46)	50.000000	1	(2.32)	(41.73)	90.00	0.00	0.00	0.00	(375.19)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.608164	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(106.66)
STATE BANK OF INDIA CMN															
SBI.NS	0	INR	8.631603	0.00	0.00		0.000000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	0	86.415007	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	361,600	CNY	1.459318	568,212.83	527,689.36		4.330000	ACT/360					9,975.45	0.00	35,902.21
CNE100000T99	385,600	7.284225	1.383370	533,427.47	500,226.59	27,462.76	50.000000	1	(72.05)	(1,536.00)	90.00	0.00	(327.01)	0.00	35,902.21
SUFA TECHNOLOGY INDUSTRY CO LTD CNNC CMN CLASS A SERIES NORTHBOUND															
000777.ZK	3,300	CNY	2.381859	0.00	7,860.14		4.330000	ACT/360					0.00	0.00	(35.29)
CNE000000RW4	0	7.284225	2.392553	0.00	7,895.43	(35.29)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(35.29)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	0	CNY	1.317916	0.00	0.00		0.000000	ACT/360					(1,351.54)	0.00	(1,384.91)
CNE000000KL2	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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	10.171295	422.65	406.85		4.330000	ACT/360					0.00	0.00	2.59
CNE1000018M7	40	7.284225	10.082347	403.29	403.29	3.56	50.000000	1	(0.05)	(0.97)	90.00	0.00	0.00	0.00	2.59
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	0	CNY	0.698770	0.00	0.00		0.000000	ACT/360					46.12	0.00	46.12
CNE100000VF0	0	7.284225	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	33,048	CNY	2.307727	73,680.26	76,265.75		4.330000	ACT/360					0.00	0.00	(669.92)
CNE1000032P4	32,248	7.284225	2.322542	74,909.33	76,755.38	(489.63)	50.000000	1	(10.03)	(180.29)	90.00	0.00	0.00	0.00	(669.92)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	3,000	CNY	15.501992	74,383.19	46,505.98		4.330000	ACT/360					25,746.45	0.00	35,049.56
CNE100001XQ1	4,800	7.284225	12.281841	59,039.33	36,845.52	9,660.45	50.000000	1	(8.13)	(357.34)	90.00	0.00	(284.21)	0.00	35,049.56
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	34.677666	341,650.91	346,776.66		4.330000	ACT/360					18,503.81	0.00	18,146.79
TW0002330008	10,000	32.730000	34.624771	327,743.90	346,247.71	528.95	30.000000	1	(42.27)	(885.96)	90.00	0.00	0.00	0.00	18,146.79

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19



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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	0	CNY	2.040025	0.00	0.00		0.000000	ACT/360					(10.86)	0.00	(10.86)
CNE1000047J2	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(10.86)
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	0	INR	47.971413	657,184.95	0.00		4.330000	ACT/360					51,043.64	0.00	47,753.39
INE467B01029	13,683	86.415007	0.000000	643,393.60	0.00	0.00	75.000000	1	(91.08)	(3,290.25)	78.16	0.00	(3,290.25)	0.00	47,753.39
TATA ELXSI LTD CMN															
TTEX.NS	799	INR	73.528317	56,939.47	58,749.13		4.330000	ACT/360					(1,505.01)	0.00	1,339.32
INE670A01012	799	86.415007	69.790971	55,762.99	55,762.99	2,986.14	75.000000	1	(7.89)	(141.81)	78.16	0.00	(67.11)	0.00	1,339.32
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.637641	461,515.34	468,365.41		4.330000	ACT/360					12,492.48	0.00	11,976.74
TW0001504009	286,000	32.730000	1.635143	455,158.42	467,650.90	714.52	30.000000	1	(58.59)	(1,230.25)	90.00	0.00	0.00	0.00	11,976.74
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.462646	539,122.72	533,280.83		4.330000	ACT/360					0.00	0.00	(11,394.21)
MYL4863OO006	364,600	4.444000	1.488862	542,839.09	542,839.09	(9,558.26)	150.000000	1	(87.75)	(1,835.95)	100.00	0.00	0.00	0.00	(11,394.21)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	1,112,907	CNY	0.970591	1,044,162.73	1,080,177.03		4.330000	ACT/360					0.00	7,191.91	36,714.16
CNE100003F27	1,112,907	7.284225	0.942448	1,048,857.18	1,048,857.18	31,319.85	50.000000	1	(140.66)	(1,797.59)	90.00	7,191.91	0.00	0.00	36,701.21
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	41,800	CNY	0.631502	46,148.51	26,396.77		4.330000	ACT/360					(1,582.31)	0.00	(3,105.02)
CNE000000L16	73,300	7.284225	0.664824	48,738.88	27,789.65	(1,392.88)	50.000000	1	(6.50)	(129.83)	90.00	0.00	(70.84)	0.00	(3,105.02)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	98	CNY	3.643490	356.54	357.06		4.330000	ACT/360					(575.40)	0.00	(596.23)
CNE100004C29	98	7.284225	3.717208	364.29	364.29	(7.22)	50.000000	1	(0.05)	(13.61)	90.00	0.00	(12.73)	0.00	(596.23)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.772903	83,748.64	86,333.27		4.330000	ACT/360					0.00	0.00	5,018.00
CNE100000F79	111,700	7.284225	0.726246	81,121.63	81,121.63	5,211.65	50.000000	1	(10.92)	(193.65)	90.00	0.00	0.00	0.00	5,018.00
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	17,900	CNY	4.910612	87,191.05	87,899.95		4.330000	ACT/360					0.00	573.73	951.74
CNE000000ZW7	17,700	7.284225	4.882160	86,399.07	87,390.66	509.28	50.000000	1	(11.60)	(131.27)	90.00	573.73	0.00	0.00	950.71
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.737550	10,481.36	10,950.20		4.330000	ACT/360					1,433.50	0.00	1,424.39
TW0006757008	4,000	32.730000	2.733374	9,500.00	10,933.50	16.70	30.000000	1	(1.23)	(25.81)	90.00	0.00	0.00	0.00	1,424.39
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	792,300	CNY	0.801733	639,550.71	635,212.67		4.330000	ACT/360					0.00	0.00	(77,440.35)
CNE100002524	781,800	7.284225	0.897374	702,505.18	710,989.39	(75,776.72)	50.000000	1	(93.38)	(1,663.63)	90.00	0.00	0.00	0.00	(77,440.35)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.718203	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.284225	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	230,800	CNY	0.728973	146,293.37	168,246.86		4.330000	ACT/360					0.00	0.00	(5,412.56)
CNE000000NK8	200,600	7.284225	0.751094	151,493.62	173,352.47	(5,105.61)	50.000000	1	(20.25)	(306.95)	90.00	0.00	0.00	0.00	(5,412.56)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	98,389	CNY	2.365385	241,461.07	232,727.91		4.330000	ACT/360					0.00	0.00	(25,282.07)
CNE100003ZR0	98,389	7.284225	2.616454	257,430.31	257,430.31	(24,702.40)	50.000000	1	(34.32)	(579.67)	90.00	0.00	0.00	0.00	(25,282.07)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	432,100	CNY	0.915677	393,606.80	395,664.19		4.330000	ACT/360					0.00	0.00	(4,341.33)
CNE000000RK9	432,100	7.284225	0.923869	399,203.63	399,203.63	(3,539.44)	50.000000	1	(53.48)	(801.89)	90.00	0.00	0.00	0.00	(4,341.33)
UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN															
1216.TW	236,000	TWD	2.395356	560,087.94	565,304.00		4.330000	ACT/360					(17,643.60)	0.00	(18,350.64)
TW0001216000	236,000	32.730000	2.391702	582,085.27	564,441.67	862.33	30.000000	1	(74.68)	(1,569.38)	90.00	0.00	0.00	0.00	(18,350.64)
UNION BANK OF INDIA CMN															
UNBK.NS	0	INR	1.269455	0.00	0.00		0.000000	ACT/360					1,823.57	0.00	1,580.76
INE692A01016	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(242.81)	78.16	0.00	(242.81)	0.00	1,580.76
UNITED INFORMATION SYSTEMS CMN															
2404.TW	2,000	TWD	15.643141	31,419.68	31,286.28		4.330000	ACT/360					1,848.32	0.00	1,816.57
TW0002404001	2,000	32.730000	15.619280	29,390.24	31,238.56	47.72	30.000000	1	(3.80)	(79.46)	90.00	0.00	0.00	0.00	1,816.57
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.228231	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	32.730000	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	5.166927	0.00	0.00		0.000000	ACT/360					2,999.50	0.00	2,892.51
INE205A01025	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	0	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	8.010461	0.00	0.00		0.000000	ACT/360					2,253.07	0.00	2,222.77
CNE1000020V4	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(30.30)	90.00	0.00	(30.30)	0.00	2,222.77
VOLTRONIC POWER TECHNOLOGY COR*P CMN															
6409.TW	3,000	TWD	58.203483	172,045.64	174,610.45		4.330000	ACT/360					4,222.16	0.00	4,029.10
TW0006409006	3,000	32.730000	58.114704	170,121.95	174,344.11	266.34	30.000000	1	(21.90)	(459.39)	90.00	0.00	0.00	0.00	4,029.10
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	62,500	CNY	1.389304	80,746.50	86,831.47		4.330000	ACT/360					(204.12)	0.00	1,832.85
CNE100000GQ8	62,500	7.284225	1.353809	84,613.07	84,613.07	2,218.40	50.000000	1	(11.30)	(181.44)	90.00	0.00	(4.55)	0.00	1,832.85

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	71,700	CNY	1.117483	80,979.92	80,123.55		4.330000	ACT/360					0.00	0.00	(3,411.41)
CNE100001VB7	71,700	7.284225	1.162482	83,349.99	83,349.99	(3,226.44)	50.000000	1	(11.15)	(184.97)	90.00	0.00	0.00	0.00	(3,411.41)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	127,800	CNY	2.384605	306,134.93	304,752.53		4.330000	ACT/360					132.52	0.00	23,738.12
CNE100000619	127,800	7.284225	2.194546	280,462.98	280,462.98	24,289.55	50.000000	1	(37.99)	(683.95)	90.00	0.00	(2.69)	0.00	23,738.12
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688100.SH	18,500	CNY	4.902375	82,396.25	90,693.93		4.330000	ACT/360					0.00	0.00	6,717.01
CNE100003RR7	17,000	7.284225	4.535014	76,475.15	83,897.76	6,796.17	50.000000	1	(10.34)	(79.16)	90.00	0.00	0.00	0.00	6,717.01
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	0	CNY	0.212789	0.00	0.00		0.000000	ACT/360					(894.83)	0.00	(930.96)
CNE000000WD4	0	7.284225	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	0	INR	3.676445	0.00	0.00		0.000000	ACT/360					2,155.48	0.00	1,909.47
INE075A01022	0	86.415007	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(246.01)	78.16	0.00	(246.01)	0.00	1,909.47
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600580.SH	89,400	CNY	2.693492	240,791.78	240,798.16		4.330000	ACT/360					43.24	0.00	31,258.37
CNE000001BJ3	89,500	7.284225	2.338709	209,315.38	209,080.63	31,717.53	50.000000	1	(28.52)	(502.41)	90.00	0.00	(0.66)	0.00	31,258.37
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.239665	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	193.34
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	0	CNY	7.465448	54,973.94	0.00		4.330000	ACT/360					(5,240.27)	0.00	(5,474.48)
CNE1000031K4	7,200	7.284225	0.000000	54,973.94	0.00	0.00	50.000000	1	(7.38)	(234.21)	90.00	0.00	(249.26)	0.00	(5,474.48)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	37,100	CNY	0.925287	34,453.66	34,328.15		4.330000	ACT/360					0.00	0.00	813.30
CNE000000B00	37,100	7.284225	0.901461	33,444.21	33,444.21	883.95	50.000000	1	(4.50)	(70.65)	90.00	0.00	0.00	0.00	813.30
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.076298	6,506.15	6,457.79		4.330000	ACT/360					0.00	0.00	(687.82)
CNE100000QS3	6,000	7.284225	1.188086	7,128.52	7,128.52	(670.73)	50.000000	1	(0.95)	(17.09)	90.00	0.00	0.00	0.00	(687.82)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.364225	7,568.66	7,419.18		4.330000	ACT/360					0.00	0.00	137.56
CNE100005X80	1,700	7.284225	4.273014	7,264.12	7,264.12	155.06	50.000000	1	(0.98)	(17.50)	90.00	0.00	0.00	0.00	137.56
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	36,900	CNY	16.500039	606,724.66	608,851.46		4.330000	ACT/360					0.00	0.00	13,749.09
CNE000001D72	36,400	7.284225	16.099459	585,659.72	594,070.02	14,781.43	50.000000	1	(78.87)	(1,032.35)	90.00	0.00	0.00	0.00	13,749.09

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.957655	31,838.09	31,518.25		4.330000	ACT/360					0.00	0.00	(2,811.52)
CNE1000033H6	16,100	7.284225	2.127230	34,248.40	34,248.40	(2,730.15)	50.000000	1	(4.56)	(81.37)	90.00	0.00	0.00	0.00	(2,811.52)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	0.952744	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(151.63)
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000526.ZK	51	CNY	5.627229	296.99	286.99		4.330000	ACT/360					0.00	0.00	(6.65)
CNE0000005F0	51	7.284225	5.743783	292.93	292.93	(5.94)	50.000000	1	(0.04)	(0.71)	90.00	0.00	0.00	0.00	(6.65)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.069434	0.00	0.00		0.000000	ACT/360					(376.09)	0.00	(376.09)
CNE000000800	0	7.284225	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	1.991976	41,499.25	41,831.49		4.330000	ACT/360					0.00	0.00	(72.64)
CNE100002BC5	21,000	7.284225	1.993151	41,856.17	41,856.17	(24.68)	50.000000	1	(5.61)	(47.96)	90.00	0.00	0.00	0.00	(72.64)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	29,600	CNY	3.013361	88,869.20	89,195.49		4.330000	ACT/360					(428.94)	0.00	(1,821.48)
CNE100002G50	29,700	7.284225	3.050787	90,608.37	90,303.30	(1,107.81)	50.000000	1	(12.13)	(284.74)	90.00	0.00	(67.48)	0.00	(1,821.48)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	222,000	CNY	1.354983	305,608.97	300,806.19		4.330000	ACT/360					(7.95)	0.00	(13,127.30)
CNE1000008S5	222,000	7.284225	1.410682	313,171.40	313,171.40	(12,365.21)	50.000000	1	(41.91)	(754.15)	90.00	0.00	(0.26)	0.00	(13,127.30)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	0	CNY	0.860764	0.00	0.00		0.000000	ACT/360					(2,272.69)	0.00	(2,327.07)
CNE0000001PZ9	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(54.37)	90.00	0.00	(54.37)	0.00	(2,327.07)
XINTEC INC CMN															
3374.TWO	21,000	TWD	6.416132	137,087.43	134,738.77		4.330000	ACT/360					7,764.96	0.00	7,627.11
TW0003374005	21,000	32.730000	6.406345	126,768.28	134,533.24	205.53	30.000000	1	(16.39)	(343.37)	90.00	0.00	0.00	0.00	7,627.11
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,100	CNY	3.676438	544,000.88	544,480.44		4.330000	ACT/360					(15.18)	1,506.22	(7,145.78)
CNE0000007F6	148,300	7.284225	3.725927	552,561.77	551,809.86	(7,329.43)	50.000000	1	(74.02)	(1,307.39)	90.00	1,506.22	(2.10)	0.00	(7,148.49)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,900	CNY	2.553463	94,886.04	94,222.79		4.330000	ACT/360					0.00	0.00	(6,370.54)
CNE100004751	36,800	7.284225	2.719621	100,098.96	100,354.00	(6,131.21)	50.000000	1	(13.36)	(239.33)	90.00	0.00	0.00	0.00	(6,370.54)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	210,000	TWD	2.071494	345,918.49	435,013.75		4.330000	ACT/360					(38,780.85)	0.00	(39,141.97)
TW0002609005	169,000	32.730000	2.068334	388,829.28	434,350.14	663.61	30.000000	1	(49.65)	(1,024.73)	90.00	0.00	0.00	0.00	(39,141.97)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	2,200	CNY	7.443482	16,533.74	16,375.66		4.330000	ACT/360					0.00	0.00	(2,118.05)
CNE100002JZ9	2,100	7.284225	8.388615	17,711.09	18,454.95	(2,079.29)	50.000000	1	(2.36)	(38.75)	90.00	0.00	0.00	0.00	(2,118.05)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	52,850	CNY	1.409896	66,821.82	74,513.01		4.330000	ACT/360					0.00	0.00	1,577.85
CNE1000019T0	47,550	7.284225	1.378313	65,382.13	72,843.83	1,669.17	50.000000	1	(8.79)	(91.32)	90.00	0.00	0.00	0.00	1,577.85
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	138,600	CNY	2.088074	293,391.39	289,407.04		4.330000	ACT/360					67.19	0.00	7,941.44
CNE1000031L2	138,600	7.284225	2.026219	280,833.96	280,833.96	8,573.08	50.000000	1	(37.85)	(698.82)	90.00	0.00	(75.00)	0.00	7,941.44
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	91,075	CNY	5.621737	504,544.07	511,999.73		4.330000	ACT/360					66.77	0.00	30,833.97
CNE100002PC5	89,475	7.284225	5.272231	471,170.74	480,168.41	31,831.32	50.000000	1	(63.68)	(1,064.11)	90.00	0.00	(5.08)	0.00	30,833.97
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	0	CNY	4.204977	0.00	0.00		0.000000	ACT/360					(779.35)	0.00	(792.90)
CNE1000048D3	0	7.284225	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	72,000	CNY	2.243204	106,901.91	161,510.66		4.330000	ACT/360					6,564.92	0.00	13,657.72
CNE0000012L4	48,200	7.284225	2.140527	101,491.61	154,117.92	7,392.74	50.000000	1	(13.69)	(299.93)	90.00	0.00	(66.78)	0.00	13,657.72
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	74,000	CNY	2.762133	210,510.39	204,397.86		4.330000	ACT/360					7.55	0.00	1,193.40
CNE100001YB1	74,000	7.284225	2.739427	202,717.60	202,717.60	1,680.26	50.000000	1	(27.31)	(494.41)	90.00	0.00	(4.34)	0.00	1,193.40
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	0	CNY	1.017267	58,127.61	0.00		4.330000	ACT/360					(6,405.60)	0.00	(6,795.66)
CNE100000015	56,300	7.284225	0.000000	57,816.95	0.00	0.00	50.000000	1	(7.76)	(390.06)	90.00	0.00	(390.06)	0.00	(6,795.66)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000807.ZK	207,300	CNY	2.196527	471,940.63	455,340.14		4.330000	ACT/360					14,566.16	0.00	85,453.50
CNE000000VG9	207,300	7.284225	1.849440	383,388.93	383,388.93	71,951.21	50.000000	1	(52.67)	(1,063.86)	90.00	0.00	(128.68)	0.00	85,453.50
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	88,200	CNY	0.763293	67,815.57	67,322.47		4.330000	ACT/360					0.00	0.00	38.43
CNE0000001HC5	88,200	7.284225	0.761114	67,130.22	67,130.22	192.25	50.000000	1	(9.02)	(153.82)	90.00	0.00	0.00	0.00	38.43
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.549925	19,911.23	19,684.04		4.330000	ACT/360					0.00	0.00	(135.02)
CNE0000001N39	12,700	7.284225	1.556803	19,771.40	19,771.40	(87.35)	50.000000	1	(2.65)	(47.66)	90.00	0.00	0.00	0.00	(135.02)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,700	CNY	2.962566	596,726.90	588,661.94		4.330000	ACT/360					0.00	0.00	(17,901.05)
CNE000000S01	198,700	7.284225	3.045325	605,106.08	605,106.08	(16,444.14)	50.000000	1	(81.07)	(1,456.91)	90.00	0.00	0.00	0.00	(17,901.05)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	0	CNY	2.663290	0.00	0.00		0.000000	ACT/360					(321.26)	0.00	(340.45)
CNE100003FQ4	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	7.275997	13,694.47	15,279.59		4.330000	ACT/360					10,130.67	0.00	16,540.35
CNE1000035C2	2,100	7.284225	4.191077	8,801.26	8,801.26	6,478.33	50.000000	1	(1.25)	(68.66)	90.00	0.00	(47.08)	0.00	16,540.35
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	109,100	CNY	1.484029	158,119.22	161,907.55		4.330000	ACT/360					39.27	0.00	495.52
CNE000001JT5	110,900	7.284225	1.476231	163,714.02	161,056.80	850.74	50.000000	1	(21.89)	(394.50)	90.00	0.00	(7.48)	0.00	495.52
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.322035	359,872.42	363,641.58		4.330000	ACT/360					0.00	0.00	(20,767.80)
CNE000001FJ4	275,062	7.284225	1.394262	383,508.58	383,508.58	(19,867.01)	50.000000	1	(51.13)	(900.79)	90.00	0.00	0.00	0.00	(20,767.80)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.038652	7,155.40	6,931.42		4.330000	ACT/360					0.00	0.00	(450.27)
CNE0000010J2	3,400	7.284225	2.165868	7,363.95	7,363.95	(432.53)	50.000000	1	(0.99)	(17.73)	90.00	0.00	0.00	0.00	(450.27)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.649561	0.00	0.00		0.000000	ACT/360					138.70	0.00	138.70
CNE100003K12	0	7.284225	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	61,000	CNY	3.075138	205,119.72	187,583.44		4.330000	ACT/360					36.33	1,677.52	5,741.23
CNE000001J84	67,900	7.284225	3.000259	203,717.59	183,015.80	4,567.64	50.000000	1	(27.35)	(540.26)	90.00	1,677.52	(123.04)	0.00	5,738.21
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.960981	13,729.16	13,742.02		4.330000	ACT/360					0.00	0.00	(743.64)
CNE1000051S5	14,300	7.284225	1.010556	14,450.95	14,450.95	(708.93)	50.000000	1	(1.93)	(34.71)	90.00	0.00	0.00	0.00	(743.64)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,400	CNY	2.789590	230,467.44	229,862.20		4.330000	ACT/360					0.00	0.00	(14,043.18)
CNE1000023N5	82,400	7.284225	2.952961	243,324.00	243,324.00	(13,461.80)	50.000000	1	(32.47)	(581.38)	90.00	0.00	0.00	0.00	(14,043.18)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	226,900	CNY	1.650141	363,005.65	374,417.05		4.330000	ACT/360					0.00	0.00	(16,280.61)
CNE100000MK9	215,400	7.284225	1.718298	370,555.33	389,881.71	(15,464.66)	50.000000	1	(49.61)	(815.95)	90.00	0.00	0.00	0.00	(16,280.61)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	207,100	CNY	2.681136	515,311.31	555,263.33		4.330000	ACT/360					0.00	1,803.71	(4,631.09)
CNE100001R58	194,900	7.284225	2.707125	528,192.44	560,645.52	(5,382.19)	50.000000	1	(70.69)	(1,052.60)	90.00	1,803.71	0.00	0.00	(4,634.34)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.344000	20,095.74	19,756.80		4.330000	ACT/360					0.00	0.00	(245.40)
CNE100000K64	14,700	7.284225	1.357423	19,954.12	19,954.12	(197.31)	50.000000	1	(2.68)	(48.09)	90.00	0.00	0.00	0.00	(245.40)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	0	CNY	17.537899	650.94	0.00		4.330000	ACT/360					5,388.05	0.00	5,306.26
CNE100001CY9	40	7.284225	0.000000	611.24	0.00	0.00	50.000000	1	(0.08)	(81.78)	90.00	0.00	(82.78)	0.00	5,306.26
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	570,900	CNY	0.724854	418,319.64	413,819.18		4.330000	ACT/360					0.00	0.00	(50,901.28)
CNE000000W62	564,100	7.284225	0.812241	458,714.53	463,708.52	(49,889.34)	50.000000	1	(60.98)	(1,011.94)	90.00	0.00	0.00	0.00	(50,901.28)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.862137	37,419.79	37,675.39		4.330000	ACT/360					0.00	0.00	(1,443.49)
CNE100004900	43,700	7.284225	0.893058	39,026.66	39,026.66	(1,351.27)	50.000000	1	(5.21)	(92.22)	90.00	0.00	0.00	0.00	(1,443.49)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.861557	54,290.59	55,474.40		4.330000	ACT/360					0.00	0.00	1,343.04
CNE100000PX5	29,800	7.284225	1.812223	54,004.25	54,004.25	1,470.15	50.000000	1	(7.25)	(127.11)	90.00	0.00	0.00	0.00	1,343.04
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.089447	146.82	142.08		4.330000	ACT/360					0.00	0.00	(7.60)
CNE100005030	68	7.284225	2.195911	149.32	149.32	(7.24)	50.000000	1	(0.02)	(0.36)	90.00	0.00	0.00	0.00	(7.60)
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	21,083	CNY	6.261476	128,416.17	132,010.70		4.330000	ACT/360					0.00	0.00	(5,813.91)
CNE100004QK2	21,083	7.284225	6.522119	137,505.84	137,505.84	(5,495.14)	50.000000	1	(18.32)	(318.77)	90.00	0.00	0.00	0.00	(5,813.91)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	3,100	CNY	3.974342	8,423.17	12,320.46		4.330000	ACT/360					0.00	0.00	(604.91)
CNE1000035L3	2,100	7.284225	4.162575	8,918.84	12,903.98	(583.52)	50.000000	1	(1.19)	(21.39)	90.00	0.00	0.00	0.00	(604.91)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.657585	57,876.91	57,341.45		4.330000	ACT/360					0.00	0.00	(2,700.69)
CNE100000P93	87,200	7.284225	0.686905	59,898.12	59,898.12	(2,556.67)	50.000000	1	(8.01)	(144.02)	90.00	0.00	0.00	0.00	(2,700.69)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	77,800	CNY	2.180053	173,082.52	169,608.16		4.330000	ACT/360					4,509.84	0.00	2,638.63
CNE100000B24	77,800	7.284225	2.202237	171,334.06	171,334.06	(1,725.90)	50.000000	1	(23.01)	(145.31)	90.00	0.00	(76.31)	0.00	2,638.63
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
000063.ZK	0	CNY	5.642330	0.00	0.00		0.000000	ACT/360					39,581.27	0.00	39,309.66
CNE000000TK5	0	7.284225	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				73,733,520.99	73,716,053.91	(789,792.14)			(10,039.52)	(177,251.84)		27,117.27	(159,524.99)	19,438.08	(780,401.71)
				74,678,950.18	74,505,846.05								(28,880.66)	0.00	(780,447.94)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(12,803)	CNY	12.435091	(146,545.75)	(159,206.47)		4.330000	ACT/360					0.00	0.00	(5,384.83)
CNE1000042T2	(12,103)	7.284225	12.025034	(145,461.85)	(153,956.51)	(5,249.96)	(1,629.852100)	1	(48.85)	(134.86)	100.00	0.00	0.00	0.00	(5,384.83)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ACER INCORPORATED ORD CMN															
2353.TW	0	TWD	1.136572	0.00	0.00		0.000000	ACT/360					42.15	0.00	42.43
TW0002353000	0	32.730000	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	25.509920	(2,544.26)	(2,525.48)		4.330000	ACT/360					0.00	0.00	28.39
CNE100003MM9	(99)	7.284225	25.832002	(2,557.37)	(2,557.37)	31.89	(725.000000)	1	(0.20)	(3.50)	100.00	0.00	0.00	0.00	28.39
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	2.942255	(72,185.95)	(70,614.12)		4.330000	ACT/360					10,103.25	0.00	9,802.26
TW0008086000	(24,000)	32.730000	2.937767	(80,609.65)	(70,506.41)	(107.71)	(898.958300)	1	(8.33)	(193.28)	100.00	0.00	0.00	0.00	9,802.26
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.694652	0.00	0.00		0.000000	ACT/360					17,216.63	0.00	17,336.52
CNE100000R30	0	7.284225	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	5.706853	0.00	0.00		0.000000	ACT/360					1,820.35	0.00	1,592.20
CNE1000051B1	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(228.15)	100.00	0.00	(228.15)	0.00	1,592.20
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD															
AOT_n.BK	(658,700)	THB	1.680177	(1,112,498.98)	(1,106,732.50)		4.330000	ACT/360					9,098.85	0.00	37,564.01
TH0765010R16	(654,400)	33.925000	1.736698	(1,136,707.02)	(1,143,962.86)	37,230.36	(66.385200)	1	116.21	2,294.84	100.00	(11,060.05)	192.06	0.00	37,617.07
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	95.630920	(386,187.54)	(382,523.68)		4.330000	ACT/360					18,059.79	0.00	17,621.52
KYG022421088	(4,000)	32.730000	95.485052	(400,000.00)	(381,940.21)	(583.47)	(400.000000)	1	5.20	145.19	100.00	0.00	0.00	0.00	17,621.52
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	3.513596	(21,139.65)	(21,081.58)		4.330000	ACT/360					4,103.02	0.00	3,994.57
TW0008054008	(6,000)	32.730000	3.508237	(25,152.44)	(21,049.42)	(32.15)	(1,058.333300)	1	(3.19)	(76.29)	100.00	0.00	0.00	0.00	3,994.57
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	13.137794	(37,840.89)	(39,413.38)		4.330000	ACT/360					(2,584.97)	0.00	(2,717.58)
TW0006187008	(3,000)	32.730000	13.117755	(36,768.29)	(39,353.26)	(60.12)	(783.333300)	1	(3.81)	(72.50)	100.00	0.00	0.00	0.00	(2,717.58)
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	3.003361	(84,659.26)	(87,097.46)		4.330000	ACT/360					1,892.08	0.00	1,341.37
TW0001514008	(29,000)	32.730000	2.998780	(88,856.70)	(86,964.62)	(132.84)	(1,285.344800)	1	(19.54)	(417.86)	100.00	0.00	0.00	0.00	1,341.37
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300458.ZK	(6,200)	CNY	6.401505	(12,473.22)	(39,689.33)		4.330000	ACT/360					0.00	0.00	(1,348.07)
CNE100001ZN3	(2,200)	7.284225	6.184488	(12,473.22)	(38,343.83)	(1,345.50)	(1,175.000000)	1	(2.57)	(2.57)	100.00	0.00	0.00	0.00	(1,348.07)
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(85,300)	CNY	0.973336	(80,380.49)	(83,025.58)		4.330000	ACT/360					217.96	0.00	8,757.36
CNE000000DF9	(85,300)	7.284225	1.080203	(92,141.32)	(92,141.32)	9,115.74	(1,822.303600)	1	(29.61)	(576.33)	100.00	0.00	(10.68)	0.00	8,757.36

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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.)															
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	0	CNY	5.466608	0.00	0.00		0.000000	ACT/360					578.30	0.00	545.95
CNE100000Q84	0	7.284225	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															
000998.ZK	0	CNY	0.310259	(48,583.15)	0.00		4.330000	ACT/360					2,876.46	0.00	2,678.70
CNE000000SQ4	(154,000)	7.284225	0.000000	(50,473.19)	0.00	0.00	(1,189.902500)	1	(9.99)	(197.76)	100.00	0.00	(226.39)	0.00	2,678.38
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(37,003)	CNY	3.686048	(123,849.49)	(136,394.82)		4.330000	ACT/360					2,231.39	0.00	693.48
CNE1000030R1	(34,403)	7.284225	3.657966	(126,036.08)	(135,355.71)	(1,039.11)	(1,551.906800)	1	(38.23)	(498.81)	100.00	0.00	(21.62)	0.00	693.48
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600199.SH	0	CNY	1.566399	0.00	0.00		0.000000	ACT/360					166.81	0.00	166.81
CNE000000X61	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(10.34)	0.00	166.81
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	3.734097	(291.77)	(291.26)		4.330000	ACT/360					0.00	0.00	51.13
CNE1000052M6	(78)	7.284225	4.398651	(343.09)	(343.09)	51.84	(975.000000)	1	(0.04)	(0.71)	100.00	0.00	0.00	0.00	51.13
ANHUI JIANGHUI AUTOMOBILE GROUP CORP.,LTD CMN CLASS A SERIES NORTHBOUND															
600418.SH	(5,300)	CNY	5.660177	0.00	(29,998.94)		4.330000	ACT/360					0.00	0.00	(601.29)
CNE0000018M9	0	7.284225	5.546725	0.00	(29,397.64)	(601.29)	(1,350.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(601.29)
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(11,500)	CNY	5.021811	(58,188.69)	(57,750.82)		4.330000	ACT/360					0.00	0.00	2,122.23
CNE1000022S6	(11,500)	7.284225	5.230576	(60,151.63)	(60,151.63)	2,400.80	(1,850.000000)	1	(22.67)	(278.57)	100.00	0.00	0.00	0.00	2,122.23
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.464809	(37,445.34)	(35,448.38)		4.330000	ACT/360					0.00	0.00	970.16
CNE100005790	(24,200)	7.284225	1.513103	(36,617.09)	(36,617.09)	1,168.71	(1,576.239600)	1	(11.99)	(198.55)	100.00	0.00	0.00	0.00	970.16
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	0	CNY	0.899203	0.00	0.00		0.000000	ACT/360					2,005.13	0.00	1,947.85
CNE100000KB2	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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	2.800572	(13,493.03)	(14,562.98)		4.330000	ACT/360					0.00	0.00	(2,944.79)
CNE100001SN8	(5,200)	7.284225	2.235503	(11,624.62)	(11,624.62)	(2,938.36)	(600.000000)	1	(0.85)	(6.43)	100.00	0.00	0.00	0.00	(2,944.79)
ASE TECHNOLOGY HOLDING CO LTD CMN															
3711.TW	0	TWD	5.407883	(5,205.07)	0.00		4.330000	ACT/360					(141.06)	0.00	(140.49)
TW0003711008	(1,000)	32.730000	0.000000	(5,205.07)	0.00	0.00	(40.000000)	1	0.57	0.57	100.00	0.00	0.57	0.00	(140.49)
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688220.SH	(2,900)	CNY	8.809448	0.00	(25,547.40)		4.328984	ACT/360					0.00	0.00	546.30
CNE100005RF7	0	7.284225	8.997826	0.00	(26,093.70)	546.30	(1,275.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	546.30

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	5.277157	(194.78)	(205.81)		4.330000	ACT/360					0.00	0.00	2.10
CNE100003RF2	(39)	7.284225	5.347754	(208.56)	(208.56)	2.75	(1,125.000000)	1	(0.04)	(0.65)	100.00	0.00	0.00	0.00	2.10
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(268,100)	CNY	1.057079	(289,252.02)	(283,402.83)		4.330000	ACT/360					0.00	0.00	6,052.50
CNE000000LP1	(268,100)	7.284225	1.083226	(290,412.97)	(290,412.97)	7,010.14	(1,871.587000)	1	(115.45)	(957.64)	100.00	0.00	0.00	0.00	6,049.58
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(30,700)	CNY	2.368131	(88,004.19)	(72,701.63)		4.330000	ACT/360					0.00	0.00	20,534.50
CNE1000023W6	(30,700)	7.284225	3.058075	(93,882.90)	(93,882.90)	21,181.27	(2,185.993400)	1	(42.15)	(646.77)	100.00	0.00	0.00	0.00	20,534.50
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(545,300)	THB	1.002211	(537,755.23)	(546,505.53)		4.330000	ACT/360					167.02	0.00	28,997.99
TH0420010R18	(545,300)	33.925000	1.057979	(576,915.76)	(576,915.76)	30,410.23	(968.081700)	1	(75.22)	(1,579.26)	100.00	0.00	(3.35)	0.00	28,997.99
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n.BK	(1,657,800)	THB	0.698600	(1,153,917.85)	(1,158,138.84)		4.330000	ACT/360					14,259.80	0.00	54,291.56
TH0264010R10	(1,647,000)	33.925000	0.720988	(1,187,583.20)	(1,195,253.22)	37,114.38	(50.000000)	1	126.81	2,917.38	100.00	0.00	315.76	0.00	54,291.56
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(226,234)	CNY	0.811342	(404,752.41)	(183,553.22)		4.330000	ACT/360					42,051.96	(10,160.74)	38,213.81
CNE100000734	(504,034)	7.284225	0.839854	(423,314.97)	(190,003.53)	6,450.31	(175.000000)	1	31.24	(127.72)	100.00	(10,160.74)	(13.73)	0.00	38,232.12
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	1.015894	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.284225	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	1.268495	(4.94)	(5.07)		4.330000	ACT/360					21,852.49	0.00	22,102.42
CNE1000002FM5	(4)	7.284225	1.249539	(5.00)	(5.00)	(0.08)	(150.000000)	1	0.00	250.00	100.00	0.00	250.00	0.00	22,102.42
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(3,346,200)	THB	0.151805	(482,252.32)	(507,971.41)		4.330000	ACT/360					325.73	0.00	67,973.14
TH0148010R15	(3,181,000)	33.925000	0.172536	(551,577.37)	(577,339.12)	69,367.72	(1,110.686800)	1	(82.44)	(1,720.30)	100.00	0.00	(6.14)	0.00	67,973.14
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	(2,100)	CNY	2.304981	(11,436.43)	(4,840.46)		4.330000	ACT/360					(308.14)	0.00	(257.73)
CNE1000001Z90	(4,900)	7.284225	0.000000	(10,873.18)	(4,907.67)	67.21	(2,225.000000)	1	(5.76)	(16.80)	100.00	0.00	(163.86)	0.00	(257.73)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	0	CNY	2.159461	0.00	0.00		0.000000	ACT/360					(1,674.88)	0.00	(1,769.61)
CNE10000010H4	0	7.284225	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	(54,500)	CNY	0.809969	(43,338.84)	(44,143.34)		4.330000	ACT/360					0.00	0.00	1,688.20
CNE000000K09	(51,600)	7.284225	0.841319	(43,443.31)	(45,851.86)	1,708.52	(785.562000)	1	(4.23)	(20.33)	100.00	0.00	0.00	0.00	1,688.20

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301085.ZK	0	CNY	9.008508	0.00	0.00		0.000000	ACT/360					(154.52)	0.00	(155.74)
CNE100004S54	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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	2.946092	(8,475.04)	(8,272.63)		4.330000	ACT/360					12,599.78	0.00	12,698.69
CNE100003SS3	(2,808)	7.284225	3.070544	(8,622.09)	(8,622.09)	349.46	(1,250.000000)	1	(1.91)	(250.55)	100.00	0.00	(220.99)	0.00	12,698.69
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,500)	CNY	3.653100	(12,676.35)	(12,785.85)		4.330000	ACT/360					30.71	0.00	425.66
CNE100002DZ2	(3,500)	7.284225	3.791203	(13,269.21)	(13,269.21)	483.36	(1,925.000000)	1	(5.18)	(88.42)	100.00	0.00	(6.59)	0.00	425.66
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	(22,600)	CNY	0.966472	0.00	(21,842.27)		4.328464	ACT/360					113.49	0.00	293.67
CNE100002GG5	0	7.284225	0.974501	0.00	(22,023.71)	181.45	(2,138.324873)	0	0.00	(1.27)	100.00	0.00	(1.27)	0.00	293.67
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(238,000)	CNY	2.849994	(696,223.78)	(678,298.65)		4.330000	ACT/360					0.00	0.00	44,446.85
CNE1000012M0	(238,000)	7.284225	3.052253	(726,436.11)	(726,436.11)	48,137.46	(1,734.747800)	1	(248.12)	(3,690.61)	100.00	0.00	0.00	0.00	44,446.85
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(38,500)	CNY	5.105553	(200,121.82)	(196,563.81)		4.330000	ACT/360					0.00	0.00	13,355.45
CNE100000NN1	(38,200)	7.284225	5.487202	(209,694.10)	(211,257.27)	14,693.47	(1,821.858600)	1	(76.05)	(1,338.01)	100.00	0.00	0.00	0.00	13,355.45
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	0	CNY	1.306934	(161,792.57)	0.00		4.330000	ACT/360					(2,202.16)	0.00	(3,288.97)
CNE100001617	(126,300)	7.284225	0.000000	(157,144.08)	0.00	0.00	(1,719.794100)	1	(58.39)	(1,086.81)	100.00	0.00	(1,086.81)	0.00	(3,288.97)
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
603588.SH	(329,034)	CNY	0.698770	(166,200.74)	(229,919.18)		4.330000	ACT/360					7,273.69	0.00	7,394.66
CNE100001V11	(240,034)	7.284225	0.701877	(168,525.44)	(230,941.44)	1,022.26	(1,309.162600)	1	(40.17)	(901.29)	100.00	0.00	(211.20)	0.00	7,394.66
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(65,930)	CNY	2.432654	(110,264.24)	(160,384.89)		4.330000	ACT/360					4,562.66	0.00	9,309.41
CNE100002813	(45,030)	7.284225	2.508434	(114,014.65)	(165,381.02)	4,996.14	(1,187.413900)	1	(22.66)	(249.38)	100.00	0.00	(33.25)	0.00	9,309.41
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.512065	(396,290.41)	(393,092.68)		4.330000	ACT/360					0.00	0.00	8,957.14
CNE000001980	(767,661)	7.284225	0.527128	(404,655.61)	(404,655.61)	11,562.93	(1,782.806100)	1	(147.58)	(2,605.79)	100.00	0.00	0.00	0.00	8,957.14
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	(32,600)	CNY	0.674059	0.00	(21,974.33)		4.328984	ACT/3							

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006831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300010.ZK	0	CNY	0.995301	0.00	0.00		0.000000	ACT/360					93.99	0.00	89.20
CNE100000GX4	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(4.79)	100.00	0.00	(4.79)	0.00	89.20
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(56,600)	CNY	1.415387	(52,499.49)	(80,110.92)		4.330000	ACT/360					(11,155.07)	0.00	(11,615.97)
CNE100000ZB0	(36,300)	7.284225	1.410639	(50,500.94)	(79,842.14)	(268.78)	(1,075.000000)	1	(9.60)	(192.11)	100.00	0.00	(173.81)	0.00	(11,615.97)
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.334603	(316.78)	(303.45)		4.330000	ACT/360					0.00	0.00	31.51
CNE100002BX1	(91)	7.284225	3.711746	(337.77)	(337.77)	34.32	(2,250.000000)	1	(0.16)	(2.81)	100.00	0.00	0.00	0.00	31.51
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.513651	(33.43)	(32.68)		4.330000	ACT/360					0.00	0.00	3.33
CNE100003M69	(13)	7.284225	2.785858	(36.22)	(36.22)	3.54	(1,725.000000)	1	(0.01)	(0.21)	100.00	0.00	0.00	0.00	3.33
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(1,099)	CNY	31.462510	(35,271.02)	(34,577.30)		4.330000	ACT/360					0.00	0.00	(1,636.33)
CNE100003R80	(1,099)	7.284225	30.089040	(33,067.85)	(33,067.85)	(1,509.44)	(1,391.674200)	1	(9.66)	(126.89)	100.00	0.00	0.00	0.00	(1,636.33)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(88,629)	CNY	2.333810	(203,960.99)	(206,843.28)		4.330000	ACT/360					0.00	0.00	23,791.69
CNE000000XH3	(86,029)	7.284225	2.616961	(225,793.24)	(231,938.65)	25,095.37	(1,881.659300)	1	(79.45)	(1,303.68)	100.00	0.00	0.00	0.00	23,791.69
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	2.996887	0.00	0.00		0.000000	ACT/360					187.67	0.00	184.59
CNE100005VT0	0	7.284225	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	5.038285	0.00	0.00		0.000000	ACT/360					2,437.20	0.00	2,386.05
CNE000000R69	0	7.284225	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	1.876658	(189,665.45)	(183,929.39)		4.330000	ACT/360					0.00	0.00	9,160.49
CNE100001RL4	(98,009)	7.284225	1.978752	(193,935.51)	(193,935.51)	10,006.13	(1,689.214700)	1	(65.67)	(845.64)	100.00	0.00	0.00	0.00	9,160.49
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(64,400)	CNY	2.364013	(164,027.70)	(152,242.41)		4.330000	ACT/360					0.00	0.00	15,524.29
CNE100001401	(64,400)	7.284225	2.609524	(168,053.32)	(168,053.32)	15,810.90	(1,824.534100)	1	(62.92)	(286.61)	100.00	0.00	0.00	0.00	15,524.29
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(47,048)	CNY	2.462856	(116,105.24)	(115,872.47)		4.330000	ACT/360					725.18	0.00	7,379.07
CNE000000GSS	(47,048)	7.284225	2.624492	(123,477.11)	(123,477.11)	7,604.64	(2,113.362900)	1	(53.31)	(950.75)	100.00	0.00	(43.42)	0.00	7,379.07
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	0	CNY	0.841545	0.00	0.00		0.000000	ACT/360					292.62	0.00	290.57
CNE0000014S5	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.05)	100.00	0.00	(2.05)	0.00	290.57

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300352.ZK	(129,900)	CNY	0.691906	(79,137.47)	(89,878.61)		4.330000	ACT/360					(5,271.44)	0.00	(4,010.86)
CNE100001P43	(112,300)	7.284225	0.703588	(78,988.73)	(91,396.06)	1,517.46	(1,590.894900)	1	(25.47)	(256.88)	100.00	0.00	(184.59)	0.00	(4,010.85)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.388782	(345,291.50)	(343,629.42)		4.330000	ACT/360					250.23	0.00	5,983.00
CNE100004090	(36,600)	7.284225	9.622134	(352,170.10)	(352,170.10)	8,540.69	(2,072.267700)	1	(156.40)	(2,807.92)	100.00	0.00	(11.93)	0.00	5,983.00
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	0	CNY	1.555416	(20,109.80)	0.00		4.330000	ACT/360					1,178.49	0.00	1,165.03
CNE000000S84	(12,500)	7.284225	0.000000	(20,589.19)	0.00	0.00	(575.000000)	1	(0.74)	(13.46)	100.00	0.00	(15.55)	0.00	1,165.03
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	49.833716	(62,302.28)	(64,783.83)		4.330000	ACT/360					0.00	0.00	(7,266.52)
CNE100005XM1	(1,300)	7.284225	44.433064	(57,762.98)	(57,762.98)	(7,020.85)	(1,288.461500)	1	(15.35)	(245.68)	100.00	0.00	0.00	0.00	(7,266.52)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.239085	0.00	0.00		0.000000	ACT/360					940.52	0.00	923.34
CNE100003R72	0	7.284225	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	2.520515	(93,437.49)	(91,923.19)		4.330000	ACT/360					1,278.87	0.00	4,536.11
CNE100003R98	(36,470)	7.284225	2.620321	(95,563.12)	(95,563.12)	3,639.93	(1,206.852200)	1	(19.83)	(382.69)	100.00	0.00	(41.85)	0.00	4,536.11
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(244,300)	CNY	0.653467	(162,815.45)	(159,641.97)		4.330000	ACT/360					0.00	0.00	8,985.58
CNE100000MZ7	(244,300)	7.284225	0.692820	(169,255.88)	(169,255.88)	9,613.92	(1,343.542700)	1	(40.41)	(628.33)	100.00	0.00	0.00	0.00	8,985.58
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	24.564620	(699,743.75)	(712,373.97)		4.330000	ACT/360					(46,409.34)	0.00	(48,401.93)
TW0006472004	(29,000)	32.730000	24.527151	(664,878.04)	(711,287.38)	(1,086.59)	(650.000000)	1	(46.37)	(906.00)	100.00	0.00	0.00	0.00	(48,401.93)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	4.077304	(107.12)	(110.09)		4.330000	ACT/360					0.00	0.00	0.80
CNE100003PR1	(27)	7.284225	4.124162	(111.35)	(111.35)	1.27	(1,300.000000)	1	(0.03)	(0.47)	100.00	0.00	0.00	0.00	0.80
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	7.657644	0.00	0.00		0.000000	ACT/360					(394.22)	0.00	(426.45)
CNE100002D38	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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	1.382439	(21,090.27)	(20,736.59)		4.330000	ACT/360					6.53	0.00	265.91
CNE100003QP3	(15,000)	7.284225	1.406018	(21,090.27)	(21,090.27)	353.68	(2,250.000000)	1	(10.64)	(94.31)	100.00	0.00	(83.66)	0.00	265.91
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(398,100)	THB	0.172439	(67,971.20)	(68,648.05)		4.330000	ACT/360					10,187.69	0.00	11,377.33
TH0221010R10	(398,100)	33.925000	0.177382	(70,615.89)	(70,615.89)	1,967.84	(1,225.000000)	1	(14.64)	(778.20)	100.00	0.00	(493.29)	0.00	11,377.33

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	0	THB	5.571113	0.00	0.00		0.000000	ACT/360					8,400.66	0.00	8,411.31
TH0168010R13	0	33.925000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	10.65	100.00	0.00	10.65	0.00	8,411.31
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	(2,800)	CNY	38.042482	0.00	(106,518.95)		4.330000	ACT/360					0.00	0.00	3,217.30
CNE100001526	0	7.284225	39.191519	0.00	(109,736.25)	3,217.30	(275.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	3,217.30
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(81,100)	CNY	0.904695	(73,321.54)	(73,370.74)		4.330000	ACT/360					0.00	0.00	1,639.38
CNE100000X36	(81,100)	7.284225	0.928934	(75,336.54)	(75,336.54)	1,965.79	(1,360.696600)	1	(18.65)	(326.41)	100.00	0.00	0.00	0.00	1,639.38
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(26,937)	CNY	3.576221	(99,289.78)	(96,332.67)		4.330000	ACT/360					0.00	0.00	2,539.52
CNE1000055F3	(26,937)	7.284225	3.686546	(99,304.49)	(99,304.49)	2,971.82	(1,827.275600)	1	(38.45)	(432.30)	100.00	0.00	0.00	0.00	2,539.01
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	0	THB	0.260870	0.00	0.00		0.000000	ACT/360					1,856.12	0.00	1,744.77
TH0639010R13	0	33.925000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(111.35)	100.00	0.00	(111.35)	0.00	1,744.77
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
688256.SH	(306)	CNY	85.252721	(25,835.51)	(26,087.33)		4.330000	ACT/360					35,326.95	0.00	35,423.49
CNE1000041R8	(306)	7.284225	96.236170	(29,448.27)	(29,448.27)	3,360.94	(997.058800)	1	(3.61)	(3,264.40)	100.00	0.00	(3,216.15)	0.00	35,423.49
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	3.009243	(19,775.47)	(19,289.24)		4.330000	ACT/360					0.00	0.00	754.96
CNE100001XM0	(6,410)	7.284225	3.147746	(20,177.05)	(20,177.05)	887.81	(1,807.839300)	1	(7.50)	(132.85)	100.00	0.00	0.00	0.00	754.96
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.963785	(393.59)	(398.19)		4.330000	ACT/360					20.18	0.00	26.34
CNE100004BM0	(50)	7.284225	8.193768	(409.69)	(409.69)	11.50	(2,225.000000)	1	(0.19)	(5.33)	100.00	0.00	(2.04)	0.00	26.34
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.343405	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH6066010R13	0	33.925000	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	6.080049	(115,047.89)	(115,520.93)		4.330000	ACT/360					(2,966.68)	(4,334.60)	(7,220.19)
TW0002474004	(19,000)	32.730000	6.070775	(112,378.05)	(115,344.73)	(176.20)	(40.000000)	1	12.24	257.29	100.00	(4,334.60)	0.00	0.00	(7,213.95)
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
600180.SH	(33,700)	CNY	0.547759	0.00	(18,459.48)		4.328984	ACT/360					0.00	0.00	(112.02)
CNE000000WTO	0	7.284225	0.544435	0.00	(18,347.46)	(112.02)	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(112.02)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	0	THB	1.547531	0.00	0.00		0.000000	ACT/360					6,464.30	0.00	6,520.95
TH0481010R10	0	33.925000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	56.65	100.00	0.00	56.65	0.00	6,520.95

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(86,000)	TWD	4.903758	(404,290.94)	(421,723.19)		4.330000	ACT/360					2,189.65	0.00	1,262.53
TW0009958009	(85,000)	32.730000	4.896278	(418,490.34)	(421,079.91)	(643.28)	(610.294100)	1	(18.20)	(283.83)	100.00	0.00	0.00	0.00	1,262.87
CHAILEASE HOLDING CO LTD CMN															
5871.TW	(55,000)	TWD	3.528873	(188,746.85)	(194,087.99)		4.330000	ACT/360					1,947.49	0.00	2,068.81
KYG202881093	(55,000)	32.730000	3.523490	(194,793.70)	(193,791.95)	(296.04)	(40.000000)	1	21.33	417.36	100.00	0.00	56.17	0.00	2,068.81
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(49,545)	CNY	2.173189	(16,654.48)	(107,670.67)		4.330000	ACT/360					690.06	0.00	1,720.43
CNE100001VQ5	(7,445)	7.284225	2.200759	(16,295.01)	(109,036.59)	1,365.93	(1,725.000000)	1	(6.02)	(335.56)	100.00	0.00	(317.86)	0.00	1,720.43
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	2.092881	(104,020.50)	(104,644.06)		4.330000	ACT/360					6,186.30	0.00	6,173.71
TW0002392008	(50,000)	32.730000	2.089689	(110,670.75)	(104,484.45)	(159.61)	(216.500000)	1	7.06	147.02	100.00	0.00	0.00	0.00	6,173.71
CHENGDU HI-TECH DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000628.ZK	(11,100)	CNY	7.955548	0.00	(88,306.58)		4.328984	ACT/360					0.00	0.00	(2,602.56)
CNE0000005X3	0	7.284225	7.721083	0.00	(85,704.02)	(2,602.56)	(1,975.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2,602.56)
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(47,800)	CNY	1.759968	(88,323.88)	(84,126.45)		4.330000	ACT/360					0.00	0.00	4,405.56
CNE100000BN6	(47,800)	7.284225	1.862382	(89,021.87)	(89,021.87)	4,895.42	(1,910.983200)	1	(36.18)	(489.86)	100.00	0.00	0.00	0.00	4,405.56
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(54,500)	CNY	0.477745	(26,199.40)	(26,037.09)		4.330000	ACT/360					(55.19)	0.00	(911.16)
CNE100001RPS	(54,500)	7.284225	0.464276	(25,303.02)	(25,303.02)	(734.07)	(1,577.477000)	1	(8.44)	(121.90)	100.00	0.00	(7.04)	0.00	(911.16)
CHIEFTEK PRECISION CO., LTD. CMN															
1597.TW	(8,000)	TWD	3.101130	(25,135.74)	(24,809.04)		4.330000	ACT/360					4,966.56	0.00	4,918.22
TW0001597003	(8,000)	32.730000	3.096400	(29,737.76)	(24,771.20)	(37.84)	(575.000000)	1	(0.44)	(10.50)	100.00	0.00	0.00	0.00	4,918.22
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
601918.SH	0	CNY	0.943134	0.00	0.00		0.000000	ACT/360					23.13	0.00	22.97
CNE1000008D7	0	7.284225	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
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600138.SH	0	CNY	1.378321	0.00	0.00		0.000000	ACT/360					9,150.07	0.00	8,873.92
CNE000000V14	0	7.284225	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	(138,600)	CNY	1.560907	(198,970.29)	(216,341.75)		4.330000	ACT/360					4,117.33	0.00	6,359.44
CNE100002GX0	(127,800)	7.284225	1.584298	(202,624.47)	(219,583.66)	3,241.91	(1,305.359900)	1	(47.78)	(999.80)	100.00	0.00	(152.94)	0.00	6,359.44
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(352,300)	CNY	1.171024	(412,812.10)	(412,551.64)		4.330000	ACT/360					2,461.52	0.00	26,419.78
CNE0000000271	(352,300)	7.284225	1.245442	(438,769.22)	(438,769.22)	26,217.57	(1,394.692000)	1	(107.16)	(2,259.31)	100.00	0.00	(170.96)	0.00	26,419.78

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(58,300)	CNY	1.036486	(61,068.38)	(60,427.16)		4.330000	ACT/360					0.00	0.00	1,012.02
CNE000000644	(58,300)	7.284225	1.060579	(61,831.78)	(61,831.78)	1,404.62	(1,760.806100)	1	(22.43)	(392.60)	100.00	0.00	0.00	0.00	1,012.02
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(647,000)	CNY	1.482656	(992,468.35)	(959,278.44)		4.330000	ACT/360					1,227.40	0.00	46,898.35
CNE000000YM1	(666,100)	7.284225	1.555437	(1,036,076.59)	(1,006,367.74)	47,089.30	(719.993200)	1	(73.87)	(1,418.34)	100.00	0.00	(54.44)	0.00	46,898.35
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(77,100)	CNY	3.497970	(203,338.44)	(269,693.48)		4.330000	ACT/360					(1,045.08)	0.00	(16,654.40)
CNE100002XN6	(60,500)	7.284225	3.315312	(196,747.01)	(255,610.54)	(14,082.95)	(1,762.396600)	1	(75.88)	(1,526.38)	100.00	0.00	(523.80)	0.00	(16,659.41)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601872.SH	(15,700)	CNY	0.943134	(14,580.12)	(14,807.20)		4.330000	ACT/360					0.00	0.00	(842.07)
CNE000001PQ8	(15,700)	7.284225	0.891376	(13,994.61)	(13,994.61)	(812.59)	(1,217.515900)	1	(3.25)	(29.47)	100.00	0.00	0.00	0.00	(842.07)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
001979.ZK	(31,500)	CNY	1.363220	(43,707.57)	(42,941.42)		4.330000	ACT/360					36.46	0.00	563.70
CNE100002FC6	(31,500)	7.284225	1.384697	(43,617.96)	(43,617.96)	676.53	(1,975.000000)	1	(18.73)	(149.29)	100.00	0.00	(18.88)	0.00	563.70
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.312425	0.00	0.00		0.000000	ACT/360					5,469.05	0.00	5,489.55
CNE1000022N7	0	7.284225	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	5.985537	(440,514.56)	(428,564.47)		4.330000	ACT/360					0.00	0.00	11,817.40
CNE000001BB0	(71,600)	7.284225	6.180275	(442,507.67)	(442,507.67)	13,943.20	(1,798.393800)	1	(166.84)	(2,125.80)	100.00	0.00	0.00	0.00	11,817.40
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	0	CNY	2.922754	(89,138.66)	0.00		4.330000	ACT/360					4,237.09	0.00	3,594.54
CNE000000T18	(30,500)	7.284225	0.000000	(88,384.06)	0.00	0.00	(1,350.000000)	1	(22.80)	(642.55)	100.00	0.00	(642.55)	0.00	3,594.54
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
601390.SH	(99)	CNY	0.804478	(80.18)	(79.64)		4.330000	ACT/360					0.00	0.00	6.82
CNE100000866	(99)	7.284225	0.872629	(86.39)	(86.39)	6.75	(275.000000)	1	0.00	0.08	100.00	0.00	0.00	0.00	6.82
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	1.046096	(41,330.46)	(40,902.36)		4.330000	ACT/360					0.00	0.00	3,015.33
CNE000000VF1	(39,100)	7.284225	1.128367	(44,119.14)	(44,119.14)	3,216.77	(1,455.498700)	1	(11.40)	(201.44)	100.00	0.00	0.00	0.00	3,015.33
CHINA STEEL CORPORATION CMN															
2002.TW	(770,000)	TWD	0.615643	(424,611.17)	(474,045.22)		4.								

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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.)															
CHINA VANKE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000002.ZK	(501,700)	CNY	1.010403	0.00	(506,918.99)		4.328984	ACT/360					0.00	0.00	(17,327.64)
CNE000000T2	0	7.284225	0.975865	0.00	(489,591.35)	(17,327.64)	(1,825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(17,327.64)
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.396748	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.284225	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	3.307147	0.00	0.00		0.000000	ACT/360					94.66	0.00	91.32
CNE100001XD9	0	7.284225	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	(603)	CNY	4.262636	(3,845.31)	(2,570.37)		4.330000	ACT/360					(352.20)	0.00	(336.40)
CNE1000042K1	(896)	7.284225	0.000000	(3,845.31)	(2,595.56)	25.19	(1,750.000000)	1	(1.41)	(9.38)	100.00	0.00	(12.05)	0.00	(336.40)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.953537	0.00	0.00		0.000000	ACT/360					(162.37)	0.00	(161.94)
CNE100005QZ7	0	7.284225	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	3.338722	0.00	0.00		0.000000	ACT/360					87.77	0.00	76.39
CNE100000V20	0	7.284225	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	0	CNY	2.040025	(55,367.31)	0.00		4.330000	ACT/360					(1,602.51)	0.00	(1,781.66)
CNE1000069M0	(27,100)	7.284225	0.000000	(53,885.90)	0.00	0.00	(1,775.000000)	1	(20.82)	(179.15)	100.00	0.00	(179.15)	0.00	(1,781.66)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	(16,400)	CNY	0.991183	(16,733.13)	(16,255.40)		4.330000	ACT/360					1.89	0.00	(101.71)
CNE100006087	(16,900)	7.284225	0.991438	(16,755.30)	(16,259.58)	4.18	(1,750.000000)	1	(6.12)	(107.79)	100.00	0.00	(3.73)	0.00	(101.71)
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
603993.SH	0	CNY	0.980200	0.00	0.00		0.000000	ACT/360					246.34	0.00	193.15
CNE100001NR0	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	0.825071	(95,812.53)	(95,048.13)		4.330000	ACT/360					0.00	0.00	(3,205.15)
CNE000000NS1	(115,200)	7.284225	0.799808	(92,137.94)	(92,137.94)	(2,910.20)	(1,682.682200)	1	(33.70)	(294.95)	100.00	0.00	0.00	0.00	(3,205.15)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(9,944)	CNY	4.673112	(50,500.27)	(46,469.43)		4.330000	ACT/360					127.28	0.00	2,473.70
CNE1000049X9	(10,544)	7.284225	4.932607	(52,009.41)	(49,049.84)	2,580.42	(1,395.466600)	1	(13.32)	(234.00)	100.00	0.00	(18.92)	0.00	2,473.70
COM7 PCL NVDR															
COM7_n.BK	(159,700)	THB	0.666175	(111,398.26)	(106,388.21)		4.330000	ACT/360					251.60	0.00	15,190.64
TH6678010R15	(159,000)	33.925000	0.766252	(121,887.98)	(122,370.47)	15,982.26	(2,127.342700)	1	(51.17)	(1,043.22)	100.00	0.00	(10.38)	0.00	15,190.64

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Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.169264	(142,364.69)	(141,002.14)		4.330000	ACT/360					15,173.28	0.00	14,701.13
TW0008089004	(65,000)	32.730000	2.165955	(155,960.35)	(140,787.08)	(215.06)	(744.615300)	1	(10.69)	(257.08)	100.00	0.00	0.00	0.00	14,701.13
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	35.350363	0.00	0.00		0.000000	ACT/360					31,791.34	0.00	32,157.60
CNE100003662	0	7.284225	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	(25,000)	CNY	0.333598	(29,834.48)	(8,339.94)		4.330000	ACT/360					(125.18)	0.00	(200.96)
CNE1000008F2	(89,900)	7.284225	0.330032	(29,646.22)	(8,250.80)	(89.14)	(250.000000)	1	1.49	13.36	100.00	0.00	15.33	0.00	(200.96)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.764086	(21.22)	(21.17)		4.330000	ACT/360					0.00	0.00	(2.24)
CNE000001BD6	(12)	7.284225	1.584115	(19.01)	(19.01)	(2.16)	(1,225.000000)	1	(0.00)	(0.08)	100.00	0.00	0.00	0.00	(2.24)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(267,440)	CNY	1.637786	(448,592.34)	(438,009.42)		4.330000	ACT/360					68,991.36	0.00	74,677.25
CNE000000QR6	(269,240)	7.284225	1.673132	(465,946.09)	(447,462.32)	9,452.89	(1,936.729300)	1	(185.29)	(3,767.00)	100.00	0.00	(3,426.90)	0.00	74,661.65
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(416,000)	TWD	1.194623	(491,098.82)	(496,963.03)		4.330000	ACT/360					17.12	0.00	779.56
TW0002891009	(416,000)	32.730000	1.192800	(495,902.37)	(496,204.80)	(758.23)	(40.000000)	1	54.19	1,520.67	100.00	0.00	382.89	0.00	779.56
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	0.925756	(202,656.85)	(199,037.58)		4.330000	ACT/360					21,498.47	0.00	20,905.94
TW0003062006	(215,000)	32.730000	0.924344	(220,232.43)	(198,733.96)	(303.62)	(720.813900)	1	(14.09)	(288.91)	100.00	0.00	0.00	0.00	20,905.94
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(128,377)	CNY	0.871747	(66.67)	(111,912.24)		4.330000	ACT/360					8,460.82	0.00	7,245.58
CNE0000001NG4	(77)	7.284225	0.865669	(68.73)	(111,131.96)	(780.28)	(1,150.000000)	1	(0.01)	(434.96)	100.00	0.00	(434.80)	0.00	7,245.58
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(94,800)	CNY	1.882149	(177,758.91)	(178,427.77)		4.330000	ACT/360					0.00	0.00	15,286.43
CNE100002RG2	(94,800)	7.284225	2.056618	(194,967.39)	(194,967.39)	16,539.62	(1,828.164500)	1	(66.82)	(1,253.19)	100.00	0.00	0.00	0.00	15,286.43
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	(15,200)	CNY	1.107874	(10,107.20)	(16,839.68)		4.330000	ACT/360					0.00	0.00	316.81
CNE0000000X87	(8,800)	7.284225	1.130310	(9,853.22)	(17,180.71)	341.04	(1,640.056800)	1	(3.42)	(24.22)	100.00	0.00	0.00	0.00	316.85
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.318349	0.00	0.00		0.000000	ACT/360					40,951.68	0.00	41,098.48
TH0528010R18	0	33.925000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	146.80	100.00	0.00	146.80	0.00	41,098.48
DELTA ELECTRONICS, INC. CMN															
2308.TW	0	TWD	13.366942	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	32.730000	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001328.ZK	0	CNY	4.846089	(15,448.56)	0.00		4.330000	ACT/360					(6,958.72)	0.00	(7,119.74)
CNE100005Z96	(3,100)	7.284225	0.000000	(14,753.18)	0.00	0.00	(1,500.000000)	1	(4.66)	(161.02)	100.00	0.00	(175.02)	0.00	(7,119.74)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(7,035)	CNY	5.702734	(40,611.48)	(40,118.74)		4.330000	ACT/360					0.00	0.00	(859.21)
CNE1000055W8	(7,035)	7.284225	5.614472	(39,497.81)	(39,497.81)	(620.93)	(1,830.188300)	1	(15.90)	(238.29)	100.00	0.00	0.00	0.00	(859.21)
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002407.ZK	(62,600)	CNY	1.523841	(100,453.41)	(95,392.44)		4.330000	ACT/360					0.00	0.00	501.03
CNE100000P85	(62,600)	7.284225	1.537249	(96,231.77)	(96,231.77)	839.32	(1,825.000000)	1	(39.35)	(338.29)	100.00	0.00	0.00	0.00	501.03
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.431281	0.00	0.00		0.000000	ACT/360					153.09	0.00	151.30
CNE100002JR6	0	7.284225	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	7.867687	0.00	0.00		0.000000	ACT/360					510.27	0.00	506.53
CNE100005XN9	0	7.284225	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	2.828029	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.45
CNE1000032X5	0	7.284225	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	0	CNY	0.538149	(90,100.80)	0.00		4.330000	ACT/360					2,806.81	0.00	2,418.99
CNE100001D88	(162,900)	7.284225	0.000000	(91,398.83)	0.00	0.00	(1,566.942900)	1	(28.22)	(387.82)	100.00	0.00	(717.62)	0.00	2,418.99
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(35)	CNY	3.528172	(120.26)	(123.49)		4.330000	ACT/360					1,409.99	0.00	1,265.59
CNE1000055X6	(35)	7.284225	3.443789	(120.53)	(120.53)	(2.95)	(1,375.000000)	1	(0.03)	(141.45)	100.00	0.00	(141.36)	0.00	1,265.59
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(8,100)	CNY	4.933950	(31,926.03)	(39,964.99)		4.330000	ACT/360					0.00	0.00	(2,903.90)
CNE1000032W7	(6,600)	7.284225	4.581862	(29,725.83)	(37,113.08)	(2,851.91)	(1,423.484800)	1	(9.05)	(51.99)	100.00	0.00	0.00	0.00	(2,903.90)
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	8.570119	(58,721.25)	(59,990.83)		4.330000	ACT/360					(2,042.57)	0.00	(2,072.86)
TW0008069006	(7,000)	32.730000	8.557047	(57,856.76)	(59,899.33)	(91.51)	(242.857100)	1	3.00	61.21	100.00	0.00	0.00	0.00	(2,072.86)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(66,600)	CNY	2.475212	(46,240.67)	(164,849.11)		4.330000	ACT/360					0.00	0.00	(731.49)
CNE1000033F0	(18,800)	7.284225	2.465141	(45,589.72)	(164,178.39)	(670.72)	(1,518.085100)	1	(14.02)	(60.77)	100.00	0.00	0.00	0.00	(733.25)
EASTERN COMMUNICATIONS CO., LTD CMN CLASS A SERIES NORTHBOUND															
600776.SH	(7,100)	CNY	1.471673	0.00	(10,448.88)		4.330000	ACT/360					0.00	0.00	45.78
CNE000000ND3	0	7.284225	1.478121	0.00	(10,494.66)	45.78	(1,275.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	45.78

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	0	CNY	33.330931	0.00	0.00		0.000000	ACT/360					108,363.48	0.00	109,666.75
CNE100005576	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	1,303.28	100.00	0.00	1,303.28	0.00	109,666.75
EDIMAX TECHNOLOGY CO., LTD. CMN															
3047.TW	0	TWD	0.867705	0.00	0.00		0.000000	ACT/360					(72.72)	0.00	(84.62)
TW0003047007	0	32.730000	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	(57,000)	TWD	4.720440	(262,242.62)	(269,065.08)		4.330000	ACT/360					29,710.08	0.00	28,891.30
TW0006462005	(56,000)	32.730000	4.713240	(293,646.42)	(268,654.68)	(410.40)	(816.964200)	1	(24.19)	(408.38)	100.00	0.00	0.00	0.00	28,891.30
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n.BK	(75,000)	THB	0.085483	(6,800.10)	(6,411.20)		4.330000	ACT/360					2,358.38	0.00	4,278.50
TH3545010R19	(75,000)	33.925000	0.114901	(8,617.56)	(8,617.56)	2,206.36	(5,500.000000)	1	(9.35)	(286.24)	100.00	0.00	(120.69)	0.00	4,278.50
ENN ECOLOGICAL HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
608003.SH	(3,600)	CNY	2.877451	0.00	(10,358.82)		4.328464	ACT/360					0.00	0.00	(28.89)
CNE000000DG7	0	7.284225	2.869426	0.00	(10,329.93)	(28.89)	(775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(28.89)
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	(36,400)	CNY	18.766581	(135,977.77)	(683,103.56)		4.330000	ACT/360					14,457.24	0.00	(13,879.42)
CNE100002615	(7,800)	7.284225	17.989847	(126,164.12)	(654,830.44)	(28,273.12)	(775.000000)	1	(14.10)	(63.54)	100.00	0.00	(37.46)	0.00	(13,879.42)
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	(34)	CNY	5.863355	(264,629.42)	(199.35)		4.330000	ACT/360					92,061.20	0.00	87,237.27
CNE100000GS4	(42,234)	7.284225	6.265223	(269,131.81)	(213.02)	13.66	(1,411.591300)	1	(71.39)	(4,837.59)	100.00	0.00	(5,042.66)	0.00	87,237.27
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(124,942)	CNY	0.304768	(38,733.52)	(38,078.35)		4.330000	ACT/360					0.00	0.00	(36.94)
CNE1000051N6	(124,942)	7.284225	0.305028	(38,110.75)	(38,110.75)	32.41	(1,075.599800)	1	(6.99)	(69.34)	100.00	0.00	0.00	0.00	(36.94)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(2,200)	CNY	13.429020	(28,903.49)	(29,543.84)		4.330000	ACT/360					0.00	0.00	(522.08)
CNE1000041J5	(2,200)	7.284225	13.206049	(29,053.31)	(29,053.31)	(490.53)	(768.181800)	1	(2.67)	(31.54)	100.00	0.00	0.00	0.00	(522.08)
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	19.217843	(87,853.09)	(96,089.21)		4.330000	ACT/360					3,142.72	0.00	2,630.70
TW0006442007	(5,000)	32.730000	19.188530	(99,085.37)	(95,942.65)	(146.56)	(1,170.000000)	1	(16.63)	(365.45)	100.00	0.00	0.00	0.00	2,630.70
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	0	CNY	1.511485	0.00	0.00		0.000000	ACT/360					1,349.57	0.00	1,249.90
CNE1000041T4	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(99.67)	100.00	0.00	(99.67)	0.00	1,249.90
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND															
301382.ZK	(400)	CNY	3.985324	0.00	(1,594.13)		4.328464	ACT/360					0.00	0.00	12.85
CNE100006285	0	7.284225	4.017457	0.00	(1,606.98)	12.85	(1,550.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	12.85

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	10.922701	(29,696.18)	(32,768.10)		4.330000	ACT/360					(10,051.61)	0.00	(10,174.77)
TW0003363008	(3,000)	32.730000	10.906040	(22,666.51)	(32,718.12)	(49.98)	(875.000000)	1	(4.49)	(73.18)	100.00	0.00	0.00	0.00	(10,174.77)
FIT HOLDING CO., LTD. CMN															
3712.TW	(5,000)	TWD	1.827070	(8,861.57)	(9,135.35)		4.330000	ACT/360					(240.14)	0.00	(255.63)
TW0003712006	(5,000)	32.730000	1.824283	(8,881.28)	(9,121.42)	(13.93)	(525.000000)	1	(0.22)	(1.56)	100.00	0.00	0.00	0.00	(255.63)
FITTECH CO., LTD. CMN															
6706.TW	(33,000)	TWD	3.177513	(106,201.59)	(104,857.93)		4.330000	ACT/360					22,910.95	0.00	22,445.36
TW0006706005	(33,000)	32.730000	3.172666	(127,608.93)	(104,697.98)	(159.95)	(1,025.757500)	1	(14.91)	(305.64)	100.00	0.00	0.00	0.00	22,445.36
FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601865.SH	(45,500)	CNY	2.612495	(124,017.87)	(118,868.51)		4.330000	ACT/360					0.00	0.00	8,349.69
CNE100003HV0	(44,800)	7.284225	2.796959	(125,359.71)	(127,261.66)	8,393.14	(1,075.000000)	1	(21.96)	(43.45)	100.00	0.00	0.00	0.00	8,349.69
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	(57,500)	CNY	1.578754	(192,754.98)	(90,778.36)		4.330000	ACT/360					9,324.53	0.00	10,326.62
CNE100003332	(122,200)	7.284225	1.607416	(204,107.64)	(92,426.45)	1,648.09	(1,322.258500)	1	(46.25)	(646.00)	100.00	0.00	(692.13)	0.00	10,326.62
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	(13,000)	TWD	0.858540	(11,222.63)	(11,161.01)		4.330000	ACT/360					45.77	0.00	32.40
TW0001326007	(13,000)	32.730000	0.857230	(11,189.76)	(11,143.99)	(17.02)	(40.000000)	1	1.22	3.66	100.00	0.00	0.00	0.00	32.40
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(749,000)	TWD	1.107547	(842,872.56)	(829,552.40)		4.330000	ACT/360					(17,478.47)	0.00	(18,231.95)
TW0001301000	(749,000)	32.730000	1.105857	(810,808.42)	(828,286.89)	(1,265.51)	(40.000000)	1	88.16	512.03	100.00	0.00	0.00	0.00	(18,231.95)
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	21.998167	(42,828.38)	(43,996.33)		4.330000	ACT/360					5,461.02	0.00	5,162.77
TW0006805005	(2,000)	32.730000	21.964613	(49,390.24)	(43,929.23)	(67.11)	(1,375.000000)	1	(10.42)	(231.14)	100.00	0.00	0.00	0.00	5,162.77
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	(37,800)	CNY	1.477165	(4,079.47)	(55,836.83)		4.330000	ACT/360					(1,188.40)	0.00	721.37
CNE100000B65	(2,500)	7.284225	1.534227	(4,079.47)	(57,993.79)	2,156.96	(2,250.000000)	1	(2.06)	(247.19)	100.00	0.00	(245.13)	0.00	721.37
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.304401	(2,359.32)	0.00		4.330000	ACT/360					(88.30)	0.00	(100.41)
CNE100003563	(700)	7.284225	0.000000	(2,359.32)	0.00	0.00	(1,375.000000)	1	(0.62)	(12.10)	100.00	0.00	(24.15)	0.00	(100.41)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	6.006130	(155,692.88)	(159,162.44)		4.330000	ACT/360					0.00	0.00	234.82
CNE100003ZH1	(26,500)	7.284225	6.022369	(159,592.78)	(159,592.78)	430.34	(706.981100)	1	(11.38)	(195.52)	100.00	0.00	0.00	0.00	234.82
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(288,800)	CNY	4.612708	(1,529,230.96)	(1,332,149.95)		4.330000	ACT/360					2,884.75	0.00	21,767.85
CNE100000SF6	(315,600)	7.284225	4.693327	(1,483,564.38)	(1,355,432.96)	23,283.00	(1,373.661200)	1	(405.07)	(4,399.90)	100.00	0.00	(979.00)	0.00	21,764.29

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(167,680)	CNY	0.340462	(57,249.81)	(57,088.63)		4.330000	ACT/360					(770.65)	0.00	1,846.00
CNE1000009R5	(167,680)	7.284225	0.359083	(60,210.98)	(60,210.98)	3,122.36	(1,907.573900)	1	(23.09)	(505.71)	100.00	0.00	(119.63)	0.00	1,846.00
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	0	CNY	0.350072	(35,669.58)	0.00		4.330000	ACT/360					2,325.27	0.00	2,002.55
CNE000000D40	(100,843)	7.284225	0.000000	(37,871.08)	0.00	0.00	(2,134.228200)	1	(16.59)	(322.73)	100.00	0.00	(322.73)	0.00	2,002.55
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(505,200)	CNY	0.884102	(450,267.80)	(446,648.48)		4.330000	ACT/360					0.00	0.00	2,079.41
CNE100000KT4	(504,900)	7.284225	0.888904	(448,808.15)	(449,074.52)	2,426.04	(606.674500)	1	(21.90)	(346.64)	100.00	0.00	0.00	0.00	2,079.41
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.699409	(197,400.29)	(195,113.58)		4.330000	ACT/360					0.00	0.00	7,023.45
CNE100005584	(29,124)	7.284225	6.968741	(202,957.61)	(202,957.61)	7,844.04	(1,329.999300)	1	(48.52)	(820.58)	100.00	0.00	0.00	0.00	7,023.45
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(10,000)	TWD	4.476016	(44,994.20)	(44,760.16)		4.330000	ACT/360					(1,483.43)	0.00	(1,508.71)
TW0009921007	(10,000)	32.730000	4.469189	(43,208.46)	(44,691.89)	(68.27)	(255.000000)	1	2.01	42.99	100.00	0.00	0.00	0.00	(1,508.71)
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	7.745188	(344,274.30)	(340,788.27)		4.330000	ACT/360					25,280.33	0.00	23,956.68
TW0002376001	(44,000)	32.730000	7.733374	(365,548.79)	(340,268.46)	(519.81)	(829.545400)	1	(35.36)	(803.84)	100.00	0.00	0.00	0.00	23,956.68
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	(27,900)	CNY	17.911308	(715,649.46)	(499,725.50)		4.330000	ACT/360					(10,427.41)	0.00	(58,222.08)
CNE1000030S9	(39,400)	7.284225	16.263172	(640,856.69)	(453,742.49)	(45,983.01)	(1,183.121800)	1	(158.11)	(1,811.66)	100.00	0.00	(955.25)	0.00	(58,222.08)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(23,500)	CNY	7.318555	(180,495.20)	(171,986.04)		4.330000	ACT/360					0.00	0.00	22,064.97
CNE100003J27	(23,500)	7.284225	8.313117	(195,358.25)	(195,358.25)	23,372.21	(1,949.574400)	1	(74.25)	(1,307.24)	100.00	0.00	0.00	0.00	22,064.97
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	10.449129	(10,676.59)	(10,449.13)		4.330000	ACT/360					1,197.91	0.00	1,029.35
TW0006488000	(1,000)	32.730000	10.433191	(11,631.10)	(10,433.19)	(15.94)	(450.000000)	1	0.06	0.28	100.00	(152.89)	0.00	0.00	1,030.09
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND															
002241.ZK	(14,000)	CNY	3.629762	0.00	(50,816.66)		4.328464	ACT/360					0.00	0.00	635.96
CNE100000BP1	0	7.284225	3.675187	0.00	(51,452.62)	635.96	(1,150.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	635.96
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002074.ZK	(47,800)	CNY	2.871960	(139,568.73)	(137,279.67)		4.330000	ACT/360					0.00	0.00	555.40
CNE000001NY7	(47,800)	7.284225	2.893147	(138,292.43)	(138,292.43)	1,012.76	(1,169.037600)	1	(28.69)	(457.37)	100.00	0.00	0.00	0.00	555.40
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(49,400)	CNY	3.068274	(145,986.52)	(151,572.75)		4.330000	ACT/360					0.00	0.00	6,122.54
CNE000001675	(47,700)	7.284225	3.198070	(152,743.13)	(157,984.64)	6,411.89	(887.683400)	1	(17.63)	(289.35)	100.00	0.00	0.00	0.00	6,122.54

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(85,700)	CNY	6.077517	(2,062,439.56)	(520,843.19)		4.330000	ACT/360					24,049.43	0.00	48,050.39
CNE0000001D4	(335,000)	7.284225	6.327900	(2,094,645.54)	(542,301.02)	21,457.83	(166.701400)	1	156.44	2,543.14	100.00	0.00	2,560.82	0.00	48,050.39
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	(19,700)	CNY	1.118856	0.00	(22,041.47)		4.328984	ACT/360					(73.12)	0.00	426.90
CNE100000P10	0	7.284225	1.149260	0.00	(22,640.43)	598.96	(2,200.000000)	0	0.00	(98.95)	100.00	0.00	(98.95)	0.00	426.90
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(86,700)	CNY	1.808017	(142,564.46)	(156,755.04)		4.330000	ACT/360					0.00	0.00	13,210.41
CNE1000035X8	(80,300)	7.284225	1.971023	(159,005.56)	(170,887.69)	14,132.65	(1,835.367300)	1	(53.56)	(922.24)	100.00	0.00	0.00	0.00	13,210.41
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.569724	(5.65)	(5.70)		4.330000	ACT/360					0.00	0.00	0.41
CNE000000P12	(10)	7.284225	0.611796	(6.12)	(6.12)	0.42	(725.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	0.41
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	0	CNY	0.912932	0.00	0.00		0.000000	ACT/360					(99.68)	0.00	(101.31)
CNE000001KR7	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	(258,800)	CNY	0.433814	(98,706.67)	(112,271.11)		4.330000	ACT/360					0.00	0.00	(3,334.66)
CNE000001F47	(228,000)	7.284225	0.422707	(95,813.35)	(109,396.70)	(2,874.41)	(1,747.883700)	1	(36.40)	(460.25)	100.00	0.00	0.00	0.00	(3,334.66)
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	2.056499	(54,053.08)	(56,642.15)		4.330000	ACT/360					0.00	0.00	(1,535.53)
CNE100003MD8	(27,543)	7.284225	2.011553	(55,404.20)	(55,404.20)	(1,237.94)	(1,610.270300)	1	(17.51)	(297.58)	100.00	0.00	0.00	0.00	(1,535.53)
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603322.SH	0	CNY	4.961406	0.00	0.00		0.000000	ACT/360					109.08	0.00	107.37
CNE100003J49	0	7.284225	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	4.077304	0.00	0.00		0.000000	ACT/360					(1,686.68)	0.00	(1,735.45)
CNE100002PX1	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	0.560114	(13,952.58)	(13,722.81)		4.330000	ACT/360					0.00	0.00	1,432.81
CNE0000001741	(24,500)	7.284225	0.622721	(15,256.66)	(15,256.66)	1,533.86	(1,870.000000)	1	(5.41)	(101.05)	100.00	0.00	0.00	0.00	1,432.81
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND															
600936.SH	0	CNY	0.461271	0.00	0.00		0.000000	ACT/360					86.13	0.00	86.13
CNE100003HY4	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(11.23)	0.00	86.13
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601238.SH	(11,700)	CNY	1.158668	(13,725.61)	(13,556.42)		4.330000	ACT/360					0.00	0.00	1,260.27
CNE100001NQ2	(11,700)	7.284225	1.275486	(14,923.19)	(14,923.19)	1,366.77	(2,025.000000)	1	(5.93)	(106.50)	100.00	0.00	0.00	0.00	1,260.27

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	(19,200)	CNY	3.677811	(70,613.88)	(70,613.96)		4.330000	ACT/360					0.00	0.00	3,695.84
CNE000001733	(19,200)	7.284225	3.881082	(74,516.77)	(74,516.77)	3,902.81	(1,035.156200)	1	(11.34)	(206.97)	100.00	0.00	0.00	0.00	3,695.84
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(994,000)	CNY	0.838799	(778,529.72)	(833,766.12)		4.330000	ACT/360					3,091.84	0.00	(4,925.28)
CNE000000SB6	(933,000)	7.284225	0.830356	(774,567.47)	(825,373.88)	(8,392.24)	(266.605000)	1	35.51	375.12	100.00	0.00	(6.84)	0.00	(4,925.28)
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND															
000531.ZK	0	CNY	0.847036	0.00	0.00		0.000000	ACT/360					(1.62)	0.00	(3.07)
CNE000000DS2	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.45)	100.00	0.00	(1.45)	0.00	(3.07)
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	(54,467)	CNY	3.378534	(192,211.10)	(184,018.60)		4.330000	ACT/360					0.00	0.00	13,877.70
CNE100002VW1	(54,467)	7.284225	3.650731	(198,844.35)	(198,844.35)	14,825.75	(1,626.821700)	1	(62.94)	(948.05)	100.00	0.00	0.00	0.00	13,877.70
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(163,200)	CNY	1.230055	(146,917.60)	(200,745.03)		4.330000	ACT/360					0.00	0.00	12,393.72
CNE100000SM2	(116,300)	7.284225	1.309438	(154,893.48)	(213,700.24)	12,955.21	(1,359.974200)	1	(36.87)	(561.48)	100.00	0.00	0.00	0.00	12,393.72
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(350,700)	CNY	0.675432	(288,750.63)	(236,874.07)		4.330000	ACT/360					12,360.08	0.00	11,687.74
CNE0000017V2	(428,000)	7.284225	0.684032	(293,789.43)	(239,889.92)	3,015.85	(2,227.383100)	1	(143.32)	(3,688.18)	100.00	0.00	(2,303.03)	0.00	11,687.74
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	0	CNY	1.746239	(19,974.87)	0.00		4.330000	ACT/360					2,145.89	0.00	1,938.66
CNE1000040B4	(11,400)	7.284225	0.000000	(20,238.43)	0.00	0.00	(1,228.289400)	1	(4.38)	(207.23)	100.00	0.00	(207.23)	0.00	1,938.66
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n_BK	(385,300)	THB	1.761238	(676,271.52)	(678,605.01)		4.330000	ACT/360					(1.76)	0.00	(23,059.41)
TH8319010R14	(386,100)	33.925000	1.702595	(657,340.60)	(656,009.92)	(22,595.09)	(825.000000)	1	(75.92)	(462.56)	100.00	0.00	(4.73)	0.00	(23,059.41)
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(33,052)	CNY	3.145153	(169,889.63)	(103,953.59)		4.330000	ACT/360					(4,959.51)	0.00	(13,890.61)
CNE1000027V9	(57,300)	7.284225	2.887419	(166,089.60)	(95,434.99)	(8,518.60)	(1,393.979000)	1	(45.81)	(412.50)	100.00	0.00	(268.55)	0.00	(13,890.61)
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002865.ZK	(1,400)	CNY	7.259523	0.00	(10,163.33)		4.328984	ACT/360					0.00	0.00	(51.12)
CNE100002QL4	0	7.284225	7.223007	0.00	(10,112.21)	(51.12)	(200.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(51.12)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	(88,500)	CNY	0.833308	0.00	(73,747.72)		4.330000	ACT/360					(266.40)	0.00	90.73
CNE000000V48	0	7.284225	0.837335	0.00	(74,104.14)	356.42	(850.000000)	0	0.00	0.71	100.00	0.00	0.71	0.00	90.73
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603069.SH	0	CNY	2.453247	0.00	0.00		0.000000	ACT/360					(139.63)	0.00	(167.73)
CNE1000029C5	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(28.10)	100.00	0.00	(28.10)	0.00	(167.73)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HAINAN HNA INFRASTRUCTURE INVESTMENT GROUP CO LTD. CMN CLASS A SERIES NORTHBOUND															
600515.SH	(45,100)	CNY	0.501083	(19,556.77)	(22,598.84)		4.330000	ACT/360					0.00	0.00	733.25
CNE000001C32	(37,800)	7.284225	0.517424	(19,556.77)	(23,335.84)	737.01	(1,125.000000)	1	(3.76)	(3.76)	100.00	0.00	0.00	0.00	733.25
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,061)	CNY	5.875711	(29,050.14)	(29,736.97)		4.330000	ACT/360					2,593.88	0.00	1,262.66
CNE1000053V5	(5,061)	7.284225	5.656384	(28,626.96)	(28,626.96)	(1,110.01)	(1,725.000000)	1	(10.48)	(221.21)	100.00	0.00	(41.29)	0.00	1,262.66
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(78,700)	THB	0.707443	(55,029.47)	(55,675.76)		4.330000	ACT/360					422.75	0.00	972.77
TH0324010R12	(76,300)	33.925000	0.719732	(54,917.49)	(56,642.88)	967.12	(2,125.000000)	1	(25.88)	(417.10)	100.00	0.00	(30.76)	0.00	972.77
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(56,695)	CNY	2.041398	(123,032.86)	(115,737.04)		4.330000	ACT/360					10,668.80	0.00	42,179.42
CNE000000T67	(56,695)	7.284225	2.608328	(147,879.16)	(147,879.16)	32,142.11	(1,342.239100)	1	(28.09)	(631.50)	100.00	0.00	(104.72)	0.00	42,179.42
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	0	CNY	8.085967	0.00	0.00		0.000000	ACT/360					502.57	0.00	472.25
CNE100005ZF0	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	3.842550	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	0	7.284225	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	3.535036	(220,185.16)	(224,121.30)		4.330000	ACT/360					0.00	0.00	(93.81)
CNE000001DN1	(63,400)	7.284225	3.550834	(225,122.87)	(225,122.87)	1,001.57	(1,501.813800)	1	(64.78)	(1,095.37)	100.00	0.00	0.00	0.00	(93.81)
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	(56,700)	CNY	1.669361	(107,794.68)	(94,652.76)		4.330000	ACT/360					(474.23)	0.00	(4,524.52)
CNE000001CZ7	(63,500)	7.284225	1.604542	(102,019.19)	(90,977.50)	(3,675.26)	(1,761.496000)	1	(40.47)	(375.03)	100.00	0.00	(97.64)	0.00	(4,524.52)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(20,900)	CNY	0.988437	(22,406.22)	(20,658.34)		4.330000	ACT/360					0.00	0.00	3,495.14
CNE100001DV3	(20,900)	7.284225	1.160934	(24,263.52)	(24,263.52)	3,605.18	(1,600.000000)	1	(7.04)	(110.04)	100.00	0.00	0.00	0.00	3,495.14
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	5.866178	(17,433.35)	(17,598.53)		4.330000	ACT/360					1,589.89	0.00	1,524.99
TW0006873003	(3,000)	32.730000	5.857230	(19,161.58)	(17,571.69)	(26.84)	(800.000000)	1	(1.57)	(38.06)	100.00	0.00	0.00	0.00	1,524.99
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002208.ZK	(55,900)	CNY	0.928033	(14,020.32)	(51,877.04)		4.330000	ACT/360					0.00	0.00	383.50
CNE100000940	(14,900)	7.284225	0.935468	(13,861.74)	(52,292.65)	415.62	(1,625.671100)	1	(4.66)	(32.12)	100.00	0.00	0.00	0.00	383.50
HENGDIAN ENTERTAINMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603103.SH	(27,600)	CNY	2.079837	0.00	(57,403.50)		4.330000	ACT/360					0.00	0.00	(2,268.69)
CNE100002VD1	0	7.284225	1.997638	0.00	(55,134.81)	(2,268.69)	(950.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2,268.69)

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Fund: ALL
Business Date: Jan 23, 2025
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(108,800)	CNY	2.007077	(258,082.36)	(218,369.97)		4.330000	ACT/360					1,776.51	0.00	10,751.64
CNE0000018V0	(127,600)	7.284225	2.096221	(267,477.80)	(228,068.84)	9,698.87	(1,000.137100)	1	(39.53)	(723.74)	100.00	0.00	(123.90)	0.00	10,751.64
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	0	CNY	1.294578	0.00	0.00		0.000000	ACT/360					1,025.44	0.00	999.24
CNE100002276	0	7.284225	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	5.392606	0.00	0.00		0.000000	ACT/360					1,987.73	0.00	1,956.09
TW0002348000	0	32.730000	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	1.166905	0.00	0.00		0.000000	ACT/360					328.51	0.00	88.04
CNE0000016H3	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	7.083801	(1,017,640.89)	(996,690.79)		4.330000	ACT/360					0.00	0.00	63,020.32
CNE100002V10	(140,700)	7.284225	7.578264	(1,066,261.72)	(1,066,261.72)	69,570.93	(1,767.181900)	1	(371.30)	(6,550.61)	100.00	0.00	0.00	0.00	63,020.32
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(35,000)	TWD	1.475710	(52,048.39)	(51,649.86)		4.330000	ACT/360					3,914.13	0.00	3,640.45
TW0004303003	(35,000)	32.730000	1.473459	(55,065.37)	(51,571.07)	(78.80)	(989.285700)	1	(7.68)	(194.88)	100.00	0.00	(20.16)	0.00	3,639.69
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN															
2880.TW	(100,000)	TWD	0.855484	(83,124.90)	(85,548.43)		4.330000	ACT/360					(2,774.47)	0.00	(2,841.87)
TW0002880002	(100,000)	32.730000	0.854179	(82,643.43)	(85,417.90)	(130.53)	(40.000000)	1	9.02	63.13	100.00	0.00	0.00	0.00	(2,841.87)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	0	CNY	0.959608	0.00	0.00		0.000000	ACT/360					(2,139.79)	0.00	(2,159.09)
CNE100001W10	0	7.284225	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	5.658804	0.00	0.00		0.000000	ACT/360					2,538.97	0.00	2,527.51
CNE000001303	0	7.284225	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	(8,700)	CNY	1.828609	(373.50)	(15,908.90)		4.330000	ACT/360					3,260.12	0.00	3,360.56
CNE100002MT6	(200)	7.284225	0.000000	(373.50)	(16,131.41)	222.52	(1,650.000000)	1	(0.13)	(122.08)	100.00	0.00	(123.60)	0.00	3,360.55
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(107,356)	CNY	1.497757	(121,937.35)	(160,793.22)		4.330000	ACT/360					6,187.90	0.00	6,300.67
CNE000000PV0	(80,656)	7.284225	1.505020	(121,181.54)	(161,572.96)	779.75	(1,750.000000)	1	(44.70)	(666.97)	100.00	0.00	(492.54)	0.00	6,300.67
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300997.ZK	(10,800)	CNY	1.990603	(22,006.20)	(21,498.51)		4.330000	ACT/360					(45.53)	0.00	359.02
CNE100004L77	(10,800)	7.284225	2.031891	(21,944.42)	(21,944.42)	445.91	(1,725.000000)	1	(7.91)	(41.36)	100.00	0.00	(17.54)	0.00	359.02

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301267.ZK	0	CNY	2.431281	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE100005WLS	0	7.284225	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	0.333598	(0.35)	(0.33)		4.330000	ACT/360					287.12	0.00	244.80
CNE100000GD6	(1)	7.284225	0.342613	(0.34)	(0.34)	0.01	(2,000.000000)	1	(0.00)	(42.33)	100.00	0.00	(42.32)	0.00	244.80
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	0	CNY	0.549132	0.00	0.00		0.000000	ACT/360					3,069.40	0.00	2,742.56
CNE000001006	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(326.84)	100.00	0.00	(326.84)	0.00	2,742.56
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	(7,200)	CNY	1.356356	(16,120.62)	(9,765.76)		4.330000	ACT/360					(2,301.40)	0.00	(1,452.16)
CNE100004K29	(13,000)	7.284225	0.000000	(16,119.74)	(10,705.10)	939.34	(1,600.000000)	1	(5.23)	(90.09)	100.00	0.00	(161.62)	0.00	(1,452.16)
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	(9,200)	CNY	2.015314	(37,854.49)	(18,540.89)		4.330000	ACT/360					(1,150.49)	0.00	(1,325.18)
CNE100000JJ7	(17,700)	7.284225	2.003318	(35,441.47)	(18,430.53)	(110.36)	(850.000000)	1	(4.68)	(64.32)	100.00	0.00	(31.01)	0.00	(1,325.18)
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.610542	(286.14)	(288.84)		4.330000	ACT/360					0.00	0.00	15.45
CNE000001GD5	(80)	7.284225	3.822361	(305.79)	(305.79)	16.95	(1,525.000000)	1	(0.08)	(1.50)	100.00	0.00	0.00	0.00	15.45
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	2.413688	(68,828.30)	(69,200.43)		4.330000	ACT/360					(3,834.77)	0.00	(4,137.75)
TW0002543006	(28,670)	32.730000	2.410006	(65,260.10)	(69,094.87)	(105.56)	(974.991200)	1	(10.79)	(197.42)	100.00	0.00	0.00	0.00	(4,137.75)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	0	CNY	17.920918	(1,737.23)	0.00		4.330000	ACT/360					34,485.64	0.00	34,249.62
CNE100005PT2	(95)	7.284225	0.000000	(1,919.50)	0.00	0.00	(475.000000)	1	0.00	(236.02)	100.00	0.00	(236.02)	0.00	34,249.62
I-CHIUN PRECISION IND CO LTD ORD CMN															
2486.TW	(6,000)	TWD	3.177513	(19,034.84)	(19,065.08)		4.330000	ACT/360					1,088.33	0.00	1,014.55
TW0002486008	(6,000)	32.730000	3.172666	(20,124.33)	(19,036.00)	(29.08)	(925.000000)	1	(2.47)	(44.70)	100.00	0.00	0.00	0.00	1,014.55
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(299,200)	CNY	6.501721	(1,955,546.02)	(1,945,314.98)		4.330000	ACT/360					54,106.40	0.00	10,357.63
CNE100000B81	(299,500)	7.284225	6.369894	(1,907,874.56)	(1,905,872.41)	(39,442.57)	(1,524.716100)	1	(598.76)	(4,306.19)	100.00	0.00	(1,206.31)	0.00	10,357.63
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.914305	0.00	0.00		0.000000	ACT/360					15,778.81	(7,544.90)	8,300.12
CNE0000001P37	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	66.21	100.00	(7,544.90)	66.21	0.00	8,313.72
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(731,600)	CNY	2.764879	(2,199,416.64)	(2,022,785.40)		4.330000	ACT/360					(11,685.49)	0.00	(110,360.74)
CNE0000001QZ7	(810,100)	7.284225	2.626785	(2,127,152.63)	(1,921,755.73)	(101,029.67)	(170.577700)	1	151.63	2,354.42	100.00	0.00	481.21	0.00	(110,360.74)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.843710	0.00	0.00		0.000000	ACT/360					1,901.45	0.00	1,891.80
CNE0000001T0	0	7.284225	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	(691,900)	CNY	0.242991	(234,639.01)	(168,125.37)		4.330000	ACT/360					3,732.97	0.00	10,416.63
CNE00000017H1	(954,500)	7.284225	0.254005	(242,447.77)	(175,746.06)	7,620.69	(1,190.953300)	1	(48.46)	(937.03)	100.00	0.00	(334.46)	0.00	10,416.63
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.429270	(77,315.30)	(78,556.37)		4.330000	ACT/360					1,625.95	0.00	1,690.02
TW0003481008	(183,000)	32.730000	0.428615	(80,062.50)	(78,436.54)	(119.83)	(40.000000)	1	8.77	183.89	100.00	0.00	0.00	0.00	1,690.02
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	7.103021	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE00000012M2	0	7.284225	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	(49,800)	CNY	3.605051	(166,294.48)	(179,531.52)		4.330000	ACT/360					0.00	0.00	(7,857.83)
CNE1000003456	(46,600)	7.284225	3.463822	(160,876.20)	(172,498.34)	(7,033.19)	(1,499.678100)	1	(49.92)	(824.64)	100.00	0.00	0.00	0.00	(7,857.83)
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	(5,762)	CNY	14.217024	(81,885.98)	(81,918.49)		4.330000	ACT/360					(3,659.53)	0.00	(10,517.93)
CNE10000042V8	(5,762)	7.284225	13.185058	(75,972.30)	(75,972.30)	(5,946.19)	(1,851.232200)	1	(32.97)	(912.22)	100.00	0.00	(693.06)	0.00	(10,517.93)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.248701	(37,804.28)	(38,227.93)		4.330000	ACT/360					2,375.15	0.00	2,238.33
TW0006213002	(17,000)	32.730000	2.245272	(40,544.77)	(38,169.62)	(58.30)	(885.294100)	1	(4.42)	(78.52)	100.00	0.00	0.00	0.00	2,238.33
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(550,500)	CNY	1.151804	(650,318.31)	(634,068.14)		4.330000	ACT/360					0.00	0.00	(16,518.00)
CNE00000012K6	(550,500)	7.284225	1.127056	(620,444.19)	(620,444.19)	(13,623.95)	(1,392.647500)	1	(176.95)	(2,894.06)	100.00	0.00	0.00	0.00	(16,518.00)
JIANGSU HENGGUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	(15,900)	CNY	6.034959	0.00	(95,955.85)		4.328984	ACT/360					0.00	0.00	1,314.28
CNE00000014W7	0	7.284225	6.117618	0.00	(97,270.13)	1,314.28	(575.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,314.28
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300339.ZK	(2,100)	CNY	6.634886	(14,150.47)	(13,933.26)		4.330000	ACT/360					0.00	0.00	252.94
CNE1000001JT4	(2,100)	7.284225	6.758665	(14,193.20)	(14,193.20)	259.94	(1,025.000000)	1	(2.32)	(6.99)	100.00	0.00	0.00	0.00	252.94
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	0	CNY	0.987065	0.00	0.00		0.000000	ACT/360					1,981.08	0.00	1,968.16
CNE0000001063	0	7.284225	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	1.677598	(296,630.28)	(302,638.65)		4.330000	ACT/360					(1,263.54)	0.00	(12,964.93)
CNE1000001914	(180,400)	7.284225	1.618261	(291,934.27)	(291,934.27)	(10,704.38)	(1,769.138000)	1	(110.66)	(997.01)	100.00	0.00	(414.83)	0.00	(12,966.91)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	(5,900)	CNY	3.983952	(25,654.51)	(23,505.31)		4.330000	ACT/360					653.99	0.00	1,328.45
CNE100001FF1	(6,500)	7.284225	4.135087	(26,878.07)	(24,397.01)	891.70	(1,675.000000)	1	(8.70)	(217.24)	100.00	0.00	(75.83)	0.00	1,328.45
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(118,000)	CNY	1.313798	(110,379.25)	(155,028.16)		4.330000	ACT/360					0.00	0.00	1,929.81
CNE000001HW3	(87,000)	7.284225	1.336100	(117,303.34)	(157,659.75)	2,631.59	(1,824.511400)	1	(41.83)	(701.78)	100.00	0.00	0.00	0.00	1,929.66
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(134,200)	CNY	0.955489	(132,508.41)	(128,226.68)		4.330000	ACT/360					0.00	0.00	6,192.61
CNE1000007F4	(134,200)	7.284225	1.009091	(135,419.95)	(135,419.95)	7,193.27	(2,002.142300)	1	(57.41)	(1,000.66)	100.00	0.00	0.00	0.00	6,192.61
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	0	CNY	4.807649	0.00	0.00		0.000000	ACT/360					(261.92)	0.00	(297.48)
CNE1000068P5	0	7.284225	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	2.412062	(824,921.91)	(820,824.59)		4.330000	ACT/360					0.00	0.00	67,021.25
CNE100002SQ9	(340,300)	7.284225	2.621955	(892,251.30)	(892,251.30)	71,426.71	(1,613.385200)	1	(262.38)	(4,405.45)	100.00	0.00	0.00	0.00	67,021.25
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.218280	(6.08)	(5.89)		4.330000	ACT/360					(319.49)	0.00	(325.45)
CNE100000WP7	(27)	7.284225	0.218499	(5.90)	(5.90)	0.01	(2,250.000000)	1	(0.00)	(5.96)	100.00	0.00	(5.91)	0.00	(325.45)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	0	CNY	0.949998	(59,460.07)	0.00		4.330000	ACT/360					7,138.20	0.00	6,299.63
CNE000000XG5	(61,495)	7.284225	0.000000	(59,063.18)	0.00	0.00	(1,832.933500)	1	(23.17)	(838.57)	100.00	0.00	(870.04)	0.00	6,300.94
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000799.ZK	(2,300)	CNY	6.494857	(10,136.16)	(14,938.17)		4.330000	ACT/360					0.00	0.00	170.43
CNE000000S92	(1,500)	7.284225	6.575568	(9,862.09)	(15,123.81)	185.64	(2,250.000000)	1	(5.15)	(15.20)	100.00	0.00	0.00	0.00	170.43
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	(10,600)	CNY	2.889806	(30,646.38)	(30,631.95)		4.330000	ACT/360					984.26	0.00	1,169.74
CNE100003JY0	(10,600)	7.284225	2.917848	(30,929.19)	(30,929.19)	297.25	(1,425.000000)	1	(8.41)	(111.77)	100.00	0.00	(86.32)	0.00	1,169.74
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	(2,400)	THB	4.686809	(738,142.53)	(11,248.34)		4.330000	ACT/360					(12,422.07)	0.00	(11,578.11)
TH001601OR14	(158,200)	33.925000	4.647848	(735,555.58)	(11,154.83)	(93.51)	(50.000000)	1	78.22	937.47	100.00	0.00	1,006.08	0.00	(11,578.11)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(21,678)	CNY	2.675645	(60,247.09)	(58,002.63)		4.330000	ACT/360					0.00	0.00	3,326.18
CNE100004033	(21,678)	7.284225	2.850987	(61,803.69)	(61,803.69)	3,801.06	(2,146.510200)	1	(28.49)	(474.88)	100.00	0.00	0.00	0.00	3,326.18
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,300)	CNY	10.590008	(12,814.83)	(13,767.01)		4.330000	ACT/360					(47.40)	0.00	(1,452.44)
CNE100003M02	(1,300)	7.284225	9.560265	(12,428.34)	(12,428.34)	(1,338.67)	(1,700.000000)	1	(4.56)	(66.37)	100.00	0.00	(2.44)	0.00	(1,452.44)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(8,313)	CNY	3.113578	(26,770.35)	(25,883.17)		4.330000	ACT/360					(205.31)	0.00	(577.40)
CNE1000022K3	(8,313)	7.284225	3.093121	(25,713.11)	(25,713.11)	(170.06)	(1,750.000000)	1	(9.92)	(202.03)	100.00	0.00	(32.36)	0.00	(577.40)
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688037.SH	(2,900)	CNY	10.422523	(31,486.01)	(30,225.32)		4.330000	ACT/360					0.00	0.00	1,281.87
CNE100005X23	(2,900)	7.284225	10.875862	(31,540.00)	(31,540.00)	1,314.68	(1,681.034400)	1	(10.91)	(32.82)	100.00	0.00	0.00	0.00	1,281.87
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	5.573688	0.00	0.00		0.000000	ACT/360					5,141.54	0.00	5,123.64
CNE1000018P0	0	7.284225	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	3.548765	0.00	0.00		0.000000	ACT/360					1,213.43	0.00	1,191.78
CNE1000051C9	0	7.284225	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	16.162542	(30,077.48)	(32,325.08)		4.330000	ACT/360					(8,678.22)	0.00	(8,798.57)
TW0003081006	(2,000)	32.730000	16.137889	(23,597.56)	(32,275.78)	(49.31)	(912.500000)	1	(4.79)	(71.04)	100.00	0.00	0.00	0.00	(8,798.57)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	20.570479	(1,289.74)	(1,398.79)		4.330000	ACT/360					0.00	0.00	(403.09)
CNE1000043F9	(68)	7.284225	14.756852	(1,003.47)	(1,003.47)	(395.33)	(1,750.000000)	1	(0.51)	(7.77)	100.00	0.00	0.00	0.00	(403.09)
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.456572	(8,407.19)	(8,302.46)		4.330000	ACT/360					0.00	0.00	467.00
CNE100000H44	(5,700)	7.284225	1.548609	(8,827.07)	(8,827.07)	524.61	(1,825.000000)	1	(3.20)	(57.60)	100.00	0.00	0.00	0.00	467.00
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(78,700)	CNY	2.284389	(201,271.55)	(179,781.38)		4.330000	ACT/360					2,810.34	0.00	9,373.04
CNE100002T63	(89,700)	7.284225	2.374492	(214,612.33)	(186,872.49)	7,091.11	(1,061.120400)	1	(33.51)	(528.41)	100.00	0.00	(124.38)	0.00	9,373.04
LIAONING HONGYANG RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600758.SH	(124,900)	CNY	0.450288	(51,393.66)	(56,240.99)		4.330000	ACT/360					0.00	0.00	(1,221.71)
CNE000000MW5	(112,000)	7.284225	0.441440	(49,262.33)	(55,135.91)	(1,105.08)	(1,350.000000)	1	(13.35)	(116.64)	100.00	0.00	0.00	0.00	(1,221.71)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	0	CNY	0.366546	(17,855.02)	0.00		4.330000	ACT/360					6,121.86	0.00	5,606.33
CNE0000001R68	(47,890)	7.284225	0.000000	(17,430.63)	0.00	0.00	(1,740.185800)	1	(6.53)	(515.53)	100.00	0.00	(535.02)	0.00	5,606.33
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(119,805)	CNY	2.016687	(242,483.37)	(241,609.16)		4.330000	ACT/360					769.80	0.00	14,419.73
CNE1000035N9	(116,505)	7.284225	2.143822	(250,058.58)	(256,840.56)	15,231.41	(1,775.878700)	1	(89.54)	(1,581.48)	100.00	0.00	(75.74)	0.00	14,419.73
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(17,400)	CNY	0.501083	(17,394.26)	(8,718.84)		4.330000	ACT/360					(474.25)	0.00	(750.42)
CNE0000001HQ5	(35,478)	7.284225	0.000000	(16,884.43)	(8,703.69)	(15.16)	(1,785.343000)	1	(6.60)	(261.01)	100.00	0.00	(311.44)	0.00	(750.42)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(209,000)	CNY	0.398121	(67,589.76)	(83,207.20)		4.330000	ACT/360					0.00	0.00	2,097.46
CNE000005T1	(167,200)	7.284225	0.409215	(68,722.40)	(85,525.92)	2,318.72	(1,128.678200)	1	(12.93)	(221.26)	100.00	0.00	0.00	0.00	2,097.45
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	7.882676	(283,326.23)	(283,776.35)		4.330000	ACT/360					12,449.16	0.00	11,710.01
TW0001795003	(36,000)	32.730000	7.870653	(295,792.67)	(283,343.51)	(432.84)	(621.527700)	1	(13.34)	(306.31)	100.00	0.00	0.00	0.00	11,710.01
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(82,515)	CNY	2.741541	(145,148.17)	(226,218.24)		4.330000	ACT/360					(14,470.58)	0.00	(18,855.52)
CNE100004116	(54,115)	7.284225	2.711398	(137,202.23)	(223,731.03)	(2,487.20)	(1,998.041200)	1	(64.06)	(1,897.73)	100.00	0.00	(2,105.02)	0.00	(18,856.12)
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	7.409105	(24,464.64)	(29,636.42)		4.330000	ACT/360					(6,664.39)	0.00	(6,828.36)
TW0004979000	(4,000)	32.730000	7.397804	(22,926.83)	(29,591.22)	(45.20)	(1,262.500000)	1	(5.82)	(118.77)	100.00	0.00	0.00	0.00	(6,828.36)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002475.ZK	0	CNY	5.439151	0.00	0.00		0.000000	ACT/360					2,865.57	0.00	2,865.57
CNE100000TP3	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	145.97	0.00	2,865.57
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.141614	(2.36)	(2.14)		4.330000	ACT/360					0.00	0.00	0.62
CNE100005RD2	(1)	7.284225	2.758545	(2.76)	(2.76)	0.62	(275.000000)	1	0.00	0.00	100.00	0.00	0.00	0.00	0.62
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300782.ZK	(6,400)	CNY	11.088345	0.00	(70,965.41)		4.330000	ACT/360					0.00	0.00	490.94
CNE100003QK4	0	7.284225	11.165054	0.00	(71,456.34)	490.94	(1,475.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	490.94
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	4.564659	0.00	0.00		0.000000	ACT/360					9,322.05	0.00	9,199.73
CNE100002Q41	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(122.31)	100.00	0.00	(122.31)	0.00	9,199.73
MERIDA INDUSTRY CO LTD CMN															
9914.TW	(10,000)	TWD	4.812099	(48,807.27)	(48,120.99)		4.330000	ACT/360					(2,011.00)	0.00	(2,029.30)
TW0009914002	(10,000)	32.730000	4.804759	(46,036.59)	(48,047.59)	(73.40)	(225.000000)	1	2.49	55.10	100.00	0.00	0.00	0.00	(2,029.30)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	(20,400)	CNY	2.266542	(46,080.60)	(46,237.45)		4.330000	ACT/360					(1,056.77)	0.00	(5,802.00)
CNE100001YV9	(20,400)	7.284225	2.046095	(41,740.35)	(41,740.35)	(4,497.11)	(1,725.000000)	1	(17.06)	(248.13)	100.00	0.00	(112.31)	0.00	(5,802.00)
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(2,600)	CNY	7.056344	(18,101.96)	(18,346.50)		4.330000	ACT/360					0.00	0.00	(613.78)
CNE1000036C0	(2,600)	7.284225	6.860948	(17,838.46)	(17,838.46)	(508.03)	(1,725.000000)	1	(6.53)	(105.75)	100.00	0.00	0.00	0.00	(613.78)
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(343,700)	THB	0.701548	(223,614.35)	(241,121.89)		4.330000	ACT/360					4,926.02	0.00	23,713.06
TH0128010R17	(312,600)	33.925000	0.754665	(237,143.14)	(259,378.36)	18,256.48	(50.000000)	1	25.42	530.56	100.00	0.00	62.41	0.00	23,713.06

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
MIRACL L CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300848.ZK	(25,000)	CNY	2.311845	(30,537.95)	(57,796.13)		4.330000	ACT/360					0.00	0.00	(2,687.09)
CNE1000040Z3	(13,200)	7.284225	2.208191	(27,850.87)	(55,204.79)	(2,591.34)	(1,750.000000)	1	(11.49)	(95.75)	100.00	0.00	0.00	0.00	(2,687.09)
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	0	TWD	2.221204	0.00	0.00		0.000000	ACT/360					11,278.93	0.00	11,088.60
TW0002464005	0	32.730000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(190.33)	100.00	0.00	(190.33)	0.00	11,088.60
MUANGTHAI CAPITAL PCL NVDR															
MTC_n.BK	(299,900)	THB	1.289609	(373,620.08)	(386,753.87)		4.330000	ACT/360					0.00	0.00	31,299.71
TH6068010R19	(290,100)	33.925000	1.409388	(409,858.41)	(422,675.49)	35,921.62	(2,568.640100)	1	(217.29)	(4,621.91)	100.00	0.00	0.00	0.00	31,299.71
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	(5,900)	CNY	5.053386	0.00	(29,814.98)		4.330000	ACT/360					0.00	0.00	87.37
CNE100001RQ3	0	7.284225	5.068194	0.00	(29,902.34)	87.37	(775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	87.37
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(169,900)	CNY	1.238292	(218,341.04)	(210,385.87)		4.330000	ACT/360					(1,650.60)	0.00	(26,233.15)
CNE000000PR8	(169,900)	7.284225	1.102457	(187,307.41)	(187,307.41)	(23,078.46)	(1,993.658000)	1	(98.39)	(1,504.09)	100.00	0.00	(37.65)	0.00	(26,233.15)
NAN YA PLASTICS CORP CMN															
1303.TW	(337,000)	TWD	0.988390	(332,541.08)	(333,087.38)		4.330000	ACT/360					(8,322.44)	0.00	(8,703.91)
TW0001303006	(337,000)	32.730000	0.986882	(324,256.79)	(332,579.23)	(508.15)	(40.000000)	1	35.31	126.69	100.00	0.00	0.00	0.00	(8,703.91)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	0	CNY	4.491899	0.00	0.00		0.000000	ACT/360					238.75	0.00	198.52
CNE100002PM4	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(40.23)	100.00	0.00	(40.23)	0.00	198.52
NANJING XINWANG TECH COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600403.SH	(53,300)	CNY	0.372037	0.00	(19,829.56)		4.328464	ACT/360					0.00	0.00	160.86
CNE0000001G12	0	7.284225	0.375055	0.00	(19,990.43)	160.86	(1,475.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	160.86
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(412,000)	TWD	0.919646	(387,090.48)	(378,893.98)		4.330000	ACT/360					(12,226.56)	0.00	(12,810.82)
TW0002408002	(412,000)	32.730000	0.918243	(366,089.56)	(378,316.12)	(577.87)	(486.529100)	1	(8.28)	(6.40)	100.00	0.00	0.00	0.00	(12,810.82)
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(95,219)	CNY	2.475212	(244,339.42)	(235,687.20)		4.330000	ACT/360					662.73	0.00	8,389.25
CNE1000040F5	(100,119)	7.284225	2.573642	(257,653.08)	(245,059.64)	9,372.45	(1,874.272100)	1	(96.22)	(1,645.93)	100.00	0.00	(113.30)	0.00	8,389.25
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	(19,300)	CNY	3.119069	(64,049.54)	(60,198.03)		4.330000	ACT/360					1,049.24	0.00	4,253.87
CNE100000NT8	(19,300)	7.284225	3.289831	(63,493.73)	(63,493.73)	3,295.70	(1,772.538800)	1	(23.90)	(91.07)	100.00	0.00	(55.48)	0.00	4,255.27
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,700)	CNY	1.166905	(189,035.21)	(181,687.14)		4.330000	ACT/360					0.00	0.00	21,671.12
CNE100000P69	(155,700)	7.284225	1.316174	(204,928.28)	(204,928.28)	23,241.14	(2,145.118800)	1	(87.99)	(1,570.02)	100.00	0.00	0.00	0.00	21,671.12

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_n.BK	(874,500)	THB	0.486367	(424,764.76)	(425,327.93)		4.330000	ACT/360					0.00	(7,977.44)	(3,903.10)
THA271010R18	(874,500)	33.925000	0.493086	(431,203.29)	(431,203.29)	5,875.36	(1,298.016000)	1	(101.29)	(1,801.02)	100.00	(7,977.44)	0.00	0.00	(3,891.60)
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.570517	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.284225	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	(110,571)	CNY	4.277737	(480,264.31)	(472,993.68)		4.330000	ACT/360					0.00	0.00	991.76
CNE100003MS6	(108,171)	7.284225	4.307944	(465,759.40)	(476,333.67)	3,339.99	(1,545.393400)	1	(150.15)	(2,348.23)	100.00	0.00	0.00	0.00	991.76
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(101,500)	CNY	0.991183	(103,270.16)	(100,605.07)		4.330000	ACT/360					0.00	0.00	6.88
CNE000000JJ8	(101,500)	7.284225	0.995518	(101,045.10)	(101,045.10)	440.02	(1,538.522100)	1	(31.98)	(433.14)	100.00	0.00	0.00	0.00	6.88
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	(1,800)	CNY	15.415504	0.00	(27,747.91)		4.330000	ACT/360					(754.05)	0.00	(229.23)
CNE100004G17	0	7.284225	15.718809	0.00	(28,293.86)	545.95	(2,250.000000)	1	0.00	(21.13)	100.00	0.00	(21.13)	0.00	(229.23)
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	0	CNY	2.263796	(482,687.23)	0.00		4.330000	ACT/360					(2,944.78)	0.00	(2,970.83)
CNE100003LF5	(213,300)	7.284225	0.000000	(483,923.13)	0.00	0.00	(425.281200)	1	1.18	(26.05)	100.00	0.00	(26.56)	0.00	(2,970.83)
NORINCO INTERNATIONAL COOPERATION LTD CMN CLASS A SERIES NORTHBOUND															
000065.ZK	(11,300)	CNY	1.301443	0.00	(14,706.30)		4.330000	ACT/360					0.00	0.00	284.80
CNE000000VZ9	0	7.284225	1.326646	0.00	(14,991.10)	284.80	(1,450.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	284.80
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND															
000519.ZK	(6,800)	CNY	1.882149	(13,261.41)	(12,798.62)		4.330000	ACT/360					0.00	0.00	314.79
CNE000000198	(6,800)	7.284225	1.937290	(13,173.57)	(13,173.57)	374.96	(2,250.000000)	1	(6.70)	(60.17)	100.00	0.00	0.00	0.00	314.79
ONENESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.413688	(48,197.18)	(48,273.75)		4.330000	ACT/360					5,031.58	0.00	4,894.55
TW0004743000	(20,000)	32.730000	2.410006	(53,231.70)	(48,200.12)	(73.63)	(675.000000)	1	(2.63)	(63.39)	100.00	0.00	0.00	0.00	4,894.55
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(53,500)	CNY	0.374782	(20,385.00)	(20,050.86)		4.330000	ACT/360					0.00	0.00	849.14
CNE0000007H2	(53,500)	7.284225	0.393298	(21,041.44)	(21,041.44)	990.58	(1,858.317700)	1	(7.99)	(141.44)	100.00	0.00	0.00	0.00	849.14
PEGATRON CORPORATION CMN															
4938.TW	(6,000)	TWD	2.954476	(17,405.89)	(17,726.86)		4.330000	ACT/360					(556.12)	0.00	(563.44)
TW0004938006	(6,000)	32.730000	2.949969	(17,143.69)	(17,699.81)	(27.04)	(40.000000)	1	1.87	19.73	100.00	0.00	0.00	0.00	(563.44)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	0	CNY	1.133957	0.00	0.00		0.000000	ACT/360					(78.99)	0.00	7.74
CNE1000007Q1	0	7.284225	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

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Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PHARMA ESSENTIA CORPORATION CMN															
6446.TW	(20,000)	TWD	20.989918	(422,793.00)	(419,798.35)		4.330000	ACT/360					(37,718.79)	0.00	(38,080.13)
TW0006446008	(20,000)	32.730000	20.957901	(381,439.23)	(419,158.02)	(640.33)	(271.250000)	1	14.02	278.99	100.00	0.00	0.00	0.00	(38,080.13)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	0	CNY	4.221451	(8,422.76)	0.00		4.330000	ACT/360					4,481.39	0.00	4,275.19
CNE1000035K5	(1,985)	7.284225	0.000000	(9,108.11)	0.00	0.00	(2,137.027700)	1	(3.90)	(206.20)	100.00	0.00	(252.08)	0.00	4,275.19
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	14.451573	(243,731.31)	(245,676.75)		4.330000	ACT/360					31,466.29	0.00	24,617.50
TW0008299009	(17,000)	32.730000	14.429530	(276,768.30)	(245,302.01)	(374.74)	(242.647000)	1	16.86	344.73	100.00	(6,818.78)	0.00	0.00	24,650.22
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	0	CNY	1.554043	0.00	0.00		0.000000	ACT/360					453.46	0.00	483.89
CNE000000040	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	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	(358,800)	CNY	1.227310	(370,413.99)	(440,358.72)		4.330000	ACT/360					168.01	0.00	41,343.74
CNE000001PH7	(301,700)	7.284225	1.344647	(412,819.02)	(482,459.30)	42,100.58	(957.515700)	1	(48.87)	(924.84)	100.00	0.00	(1.63)	0.00	41,343.74
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(14,683)	CNY	20.180596	(301,908.84)	(296,311.69)		4.330000	ACT/360					0.00	0.00	7,948.08
CNE100005998	(14,383)	7.284225	20.785767	(298,967.78)	(305,197.42)	8,885.74	(1,496.575800)	1	(89.55)	(937.66)	100.00	0.00	0.00	0.00	7,943.55
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(136,800)	CNY	0.959608	(136,233.40)	(131,274.36)		4.330000	ACT/360					1,224.58	0.00	541.23
CNE000000X53	(142,100)	7.284225	0.957329	(136,318.58)	(130,962.64)	(311.73)	(1,193.631200)	1	(28.77)	(371.62)	100.00	0.00	(42.27)	0.00	541.23
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(2,339,800)	CNY	0.686415	(1,231,796.00)	(1,606,073.40)		4.330000	ACT/360					0.00	0.00	64,618.93
CNE1000017G1	(1,789,600)	7.284225	0.715434	(1,295,075.72)	(1,673,973.22)	67,899.83	(924.997200)	1	(160.73)	(3,280.90)	100.00	0.00	0.00	0.00	64,581.72
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(376,000)	TWD	0.609533	(189,545.06)	(229,184.23)		4.330000	ACT/360					(46,078.37)	0.00	(46,270.30)
TW0006770001	(376,000)	32.730000	0.608603	(182,725.84)	(228,834.73)	(349.51)	(298.337700)	1	6.27	157.58	100.00	0.00	0.80	0.00	(46,270.30)
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	0	THB	0.610169	0.00	0.00		0.000000	ACT/360					2,195.52	0.00	2,194.02
TH1074010R12	0	33.925000	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	15.939925	0.00	0.00		0.000000	ACT/360					(111.84)	0.00	(120.85)
CNE100004QC9	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(9.02)	100.00	0.00	(9.02)	0.00	(120.85)
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688063.SH	(79)	CNY	5.248328	(420.12)	(414.62)		4.330000	ACT/360					0.00	0.00	14.72
CNE100005D68	(79)	7.284225	5.469294	(432.07)	(432.07)	17.46	(1,775.000000)	1	(0.16)	(2.74)	100.00	0.00	0.00	0.00	14.72

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Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	(9,800)	CNY	2.454619	0.00	(24,055.27)		4.328464	ACT/360					(181.39)	0.00	294.28
CNE100000B73	0	7.284225	2.504056	0.00	(24,539.74)	484.47	(1,750.000000)	0	0.00	(8.80)	100.00	0.00	(8.80)	0.00	294.28
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	0	CNY	2.213001	0.00	0.00		0.000000	ACT/360					3,037.57	0.00	3,004.56
CNE1000010C5	0	7.284225	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	(42,938)	CNY	1.466182	(63,412.85)	(62,954.93)		4.330000	ACT/360					847.44	0.00	190.58
CNE1000044B6	(42,638)	7.284225	1.455132	(62,046.01)	(62,480.47)	(474.45)	(1,724.805900)	1	(22.92)	(182.41)	100.00	0.00	(124.03)	0.00	190.58
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	(800)	CNY	11.792607	(9,729.18)	(9,434.09)		4.330000	ACT/360					1,002.12	0.00	2,070.81
CNE100003QG2	(800)	7.284225	13.230338	(10,584.27)	(10,584.27)	1,150.19	(1,725.000000)	1	(3.39)	(81.49)	100.00	0.00	(28.85)	0.00	2,070.81
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.967690	(496.11)	(525.16)		4.330000	ACT/360					70.60	0.00	(8.47)
CNE100005410	(88)	7.284225	5.132818	(451.69)	(451.69)	(73.47)	(2,250.000000)	1	(0.26)	(5.60)	100.00	0.00	(1.81)	0.00	(8.47)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.217120	0.00	0.00		0.000000	ACT/360					1,272.17	0.00	1,262.79
CNE000000SW2	0	7.284225	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	36.395087	(21,722.68)	(21,837.05)		4.330000	ACT/360					0.00	0.00	2,436.83
CNE100004231	(600)	7.284225	40.744534	(24,446.72)	(24,446.72)	2,609.67	(2,075.000000)	1	(9.58)	(172.84)	100.00	0.00	0.00	0.00	2,436.83
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(4,300)	CNY	11.106192	(32,468.21)	(47,756.62)		4.330000	ACT/360					0.00	0.00	(3,982.43)
CNE100003N01	(2,900)	7.284225	10.220008	(27,220.20)	(43,946.04)	(3,810.59)	(1,725.000000)	1	(12.28)	(171.84)	100.00	0.00	0.00	0.00	(3,982.43)
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(38,167)	CNY	7.567037	(282,253.25)	(288,811.10)		4.330000	ACT/360					7,656.67	0.00	(11,666.28)
CNE100001Z58	(38,167)	7.284225	7.095743	(270,823.22)	(270,823.22)	(17,987.88)	(1,384.149200)	1	(75.95)	(1,335.08)	100.00	0.00	(77.06)	0.00	(11,666.28)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(23,329)	CNY	3.876871	(87,169.53)	(90,443.52)		4.330000	ACT/360					0.00	0.00	1,779.12
CNE100005B03	(23,329)	7.284225	3.966441	(92,533.11)	(92,533.11)	2,089.59	(1,313.638600)	1	(20.68)	(310.47)	100.00	0.00	0.00	0.00	1,779.12
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	0	TWD	6.110602	0.00	0.00		0.000000	ACT/360					8,370.97	0.00	8,327.42
TW0004968003	0	32.730000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(43.55)	100.00	0.00	(43.55)	0.00	8,327.42
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600259.SH	0	CNY	3.963359	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE00000012R1	0	7.284225	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300757.ZK	(5,700)	CNY	26.907461	(147,351.65)	(153,372.53)		4.330000	ACT/360					2,480.23	0.00	23,335.39
CNE100003JT0	(5,700)	7.284225	30.710444	(175,049.53)	(175,049.53)	21,677.00	(1,747.368400)	1	(50.47)	(821.84)	100.00	0.00	(13.62)	0.00	23,335.39
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603893.SH	(3,400)	CNY	20.751693	(9,832.98)	(70,555.76)		4.330000	ACT/360					0.00	(17.18)	(1,895.28)
CNE100003RK2	(500)	7.284225	20.205646	(8,693.21)	(68,699.20)	(1,856.56)	(1,400.000000)	1	(2.78)	(21.54)	100.00	(17.18)	0.00	0.00	(1,895.25)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(282,700)	CNY	1.180633	(406,102.03)	(333,765.09)		4.330000	ACT/360					3,616.18	0.00	17,348.39
CNE100000W60	(336,000)	7.284225	1.235135	(415,045.24)	(349,172.68)	15,407.59	(1,303.519300)	1	(97.12)	(1,675.39)	100.00	0.00	(318.87)	0.00	17,348.39
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	1.051588	0.00	0.00		0.000000	ACT/360					1,797.56	0.00	1,784.91
CNE1000016Y6	0	7.284225	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	2.114268	(10,569.82)	(10,571.34)		4.330000	ACT/360					283.17	0.00	266.94
TW0002915006	(5,000)	32.730000	2.111043	(10,838.38)	(10,555.22)	(16.13)	(450.000000)	1	(0.02)	(0.10)	100.00	0.00	0.00	0.00	266.94
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.098381	(888.29)	(878.70)		4.330000	ACT/360					34.83	0.00	33.33
TW0001808004	(800)	32.730000	1.096705	(912.20)	(877.36)	(1.34)	(475.000000)	1	(0.01)	(0.16)	100.00	0.00	0.00	0.00	33.33
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(26,900)	CNY	4.541320	(107,275.03)	(122,161.52)		4.330000	ACT/360					2,219.32	0.00	(2,155.74)
CNE1000033M6	(25,000)	7.284225	4.394184	(109,786.21)	(118,203.55)	(3,957.97)	(1,782.600000)	1	(39.91)	(417.08)	100.00	0.00	(65.78)	0.00	(2,155.74)
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002352.ZK	0	CNY	5.305987	0.00	0.00		0.000000	ACT/360					(429.97)	0.00	(486.47)
CNE100000L63	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(56.50)	100.00	0.00	(56.50)	0.00	(486.47)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.233594	0.00	0.00		0.000000	ACT/360					32,593.69	0.00	32,377.26
CNE000000TY6	0	7.284225	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
SAILUN GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
601058.SH	(20,800)	CNY	2.019432	0.00	(42,004.19)		4.330000	ACT/360					0.00	0.00	1,662.32
CNE1000015F7	0	7.284225	2.099352	0.00	(43,666.51)	1,662.32	(1,725.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,662.32
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688289.SH	0	CNY	2.730558	0.00	0.00		0.000000	ACT/360					9,768.65	0.00	9,805.35
CNE1000043J1	0	7.284225	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	(10,500)	CNY	1.839592	(17,183.12)	(19,315.71)		4.330000	ACT/360					0.00	0.00	(256.64)
CNE100002ZZ5	(9,000)	7.284225	1.818668	(16,358.29)	(19,096.02)	(219.70)	(1,711.666600)	1	(6.20)	(36.94)	100.00	0.00	0.00	0.00	(256.64)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	(351,600)	CNY	2.206137	0.00	(775,677.85)		4.328984	ACT/360					0.00	0.00	1,933.34
CNE000001F70	0	7.284225	2.211636	0.00	(777,611.20)	1,933.34	(175.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,933.34
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(16,603)	CNY	0.844290	(16,430.56)	(14,017.75)		4.330000	ACT/360					39.03	0.00	3,303.06
CNE100000FS6	(16,803)	7.284225	1.041856	(17,505.77)	(17,297.94)	3,280.18	(1,549.986600)	1	(4.97)	(16.15)	100.00	0.00	(0.81)	0.00	3,303.06
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(264,800)	THB	3.610906	(954,901.37)	(956,168.02)		4.330000	ACT/360					293.81	0.00	(34,957.47)
THA790010R17	(264,800)	33.925000	3.474483	(920,043.04)	(920,043.04)	(36,124.98)	(50.000000)	1	97.40	873.70	100.00	0.00	11.06	0.00	(34,957.47)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(719,500)	THB	0.483419	(347,423.90)	(347,820.19)		4.330000	ACT/360					0.00	0.00	20,307.50
TH0098010R12	(674,400)	33.925000	0.515711	(348,090.87)	(371,053.86)	23,233.66	(3,864.294100)	1	(331.06)	(2,926.16)	100.00	0.00	0.00	0.00	20,307.50
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.582080	(37.23)	(37.25)		4.330000	ACT/360					0.00	0.00	1.73
CNE000001329	(64)	7.284225	0.611796	(39.15)	(39.15)	1.90	(1,400.000000)	1	(0.01)	(0.17)	100.00	0.00	0.00	0.00	1.73
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	0	CNY	0.422832	(14,998.58)	0.00		4.330000	ACT/360					777.87	0.00	683.57
CNE100001VV5	(35,200)	7.284225	0.000000	(16,020.60)	0.00	0.00	(1,730.894800)	1	(5.28)	(94.30)	100.00	0.00	(94.30)	0.00	683.57
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300821.ZK	(15,200)	CNY	1.030995	(15,317.72)	(15,671.12)		4.330000	ACT/360					0.00	0.00	405.27
CNE100003SH6	(14,700)	7.284225	1.059139	(15,577.85)	(16,098.91)	427.79	(750.000000)	1	(1.32)	(22.52)	100.00	0.00	0.00	0.00	405.27
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(106,641)	CNY	3.405990	(165,707.28)	(363,218.22)		4.330000	ACT/360					(502.66)	0.00	(5,143.86)
CNE000001FR7	(50,641)	7.284225	3.371650	(167,844.28)	(359,556.18)	(3,662.04)	(1,275.000000)	1	(38.50)	(979.16)	100.00	0.00	(634.19)	0.00	(5,143.86)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(176,300)	CNY	1.364593	(229,263.98)	(240,577.69)		4.330000	ACT/360					0.00	0.00	(4,656.12)
CNE0000019Y2	(171,300)	7.284225	1.338923	(229,298.81)	(236,052.15)	(4,525.54)	(716.316400)	1	(18.04)	(130.58)	100.00	0.00	0.00	0.00	(4,656.12)
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(10,542)	CNY	4.296957	(36,962.50)	(45,298.52)		4.330000	ACT/360					208.91	0.00	(2,834.49)
CNE100004PB3	(8,442)	7.284225	4.041175	(33,500.72)	(42,602.06)	(2,696.45)	(1,667.199700)	1	(13.09)	(346.95)	100.00	0.00	(136.55)	0.00	(2,834.49)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(6,100)	CNY	4.464442	(22,672.11)	(27,233.10)		4.330000	ACT/360					536.30	0.00	860.35
CNE100001ZW4	(4,900)	7.284225	4.569877	(22,372.22)	(27,876.25)	643.15	(1,916.836700)	1	(9.38)	(319.10)	100.00	0.00	(288.40)	0.00	860.35
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.343846	(15,077.23)	(15,225.23)		4.330000	ACT/360					0.00	0.00	398.79
CNE100004NC6	(2,400)	7.284225	6.556582	(15,735.80)	(15,735.80)	510.57	(1,983.333300)	1	(6.41)	(111.78)	100.00	0.00	0.00	0.00	398.79

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(37,600)	CNY	1.361847	(30,859.83)	(51,205.45)		4.330000	ACT/360					0.00	0.00	3,413.98
CNE000000LN6	(21,500)	7.284225	1.459823	(32,355.54)	(54,889.35)	3,683.90	(2,250.000000)	1	(15.40)	(269.92)	100.00	0.00	0.00	0.00	3,413.98
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(5,233)	CNY	5.785104	(29,608.62)	(30,273.45)		4.330000	ACT/360					552.74	0.00	(522.10)
CNE100004ZJ5	(5,233)	7.284225	5.624650	(29,433.79)	(29,433.79)	(839.66)	(1,748.796100)	1	(10.84)	(235.18)	100.00	0.00	(210.47)	0.00	(522.09)
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	(163,900)	CNY	3.363433	(314,633.39)	(551,266.61)		4.330000	ACT/360					46,811.22	0.00	32,091.32
CNE1000011K6	(93,500)	7.284225	3.275388	(304,242.70)	(536,836.12)	(14,430.49)	(2,263.689800)	1	(161.25)	(289.42)	100.00	0.00	187.80	0.00	32,091.32
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.261630	(110.36)	(114.81)		4.330000	ACT/360					(135.61)	0.00	(148.88)
CNE1000051Y3	(91)	7.284225	1.139865	(103.73)	(103.73)	(11.08)	(2,250.000000)	1	(0.06)	(2.19)	100.00	0.00	(1.21)	0.00	(148.88)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(32,500)	CNY	3.429328	(105,812.66)	(111,453.17)		4.330000	ACT/360					(3,879.93)	0.00	(4,840.15)
CNE100002G92	(30,600)	7.284225	3.409496	(104,241.13)	(110,808.61)	(644.56)	(1,754.983600)	1	(39.05)	(315.65)	100.00	0.00	(254.42)	0.00	(4,840.31)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	(5,900)	CNY	4.769210	0.00	(28,138.34)		4.330000	ACT/360					(630.08)	0.00	(1,097.60)
CNE000000370	0	7.284225	4.707290	0.00	(27,773.01)	(365.33)	(2,250.000000)	0	0.00	(102.19)	100.00	0.00	(102.19)	0.00	(1,097.60)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	0	CNY	1.484029	0.00	0.00		0.000000	ACT/360					411.73	0.00	405.32
CNE000000404	0	7.284225	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	(115,500)	CNY	3.628389	(399,210.03)	(419,078.90)		4.330000	ACT/360					0.00	0.00	4,593.00
CNE1000041Z1	(111,400)	7.284225	3.685643	(410,956.28)	(425,691.79)	6,612.89	(1,604.353600)	1	(128.48)	(2,019.89)	100.00	0.00	0.00	0.00	4,593.00
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
600826.SH	(168,800)	CNY	1.102382	(42,762.50)	(186,082.12)		4.330000	ACT/360					0.00	0.00	1,463.51
CNE000000C17	(38,000)	7.284225	1.111478	(41,525.08)	(187,617.57)	1,535.45	(1,877.631500)	1	(17.31)	(71.95)	100.00	0.00	0.00	0.00	1,462.59
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.334390	(29,879.95)	(29,490.03)		4.330000	ACT/360					0.00	0.00	856.35
CNE000000C74	(22,100)	7.284225	1.379273	(30,481.93)	(30,481.93)	991.91	(1,381.334800)	1	(7.80)	(135.55)	100.00	0.00	0.00	0.00	856.35
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	0	CNY	1.415387	0.00	0.00		0.000000	ACT/360					11,396.72	0.00	13,555.37
CNE00000011B7	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	2,158.66	100.00	0.00	2,158.66	0.00	13,555.37
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
600284.SH	(179,690)	CNY	0.809969	(129,219.74)	(145,543.42)		4.330000	ACT/360					0.00	0.00	6,451.20
CNE0000001GY1	(161,190)	7.284225	0.850752	(138,017.65)	(152,871.65)	7,328.23	(1,816.086600)	1	(48.59)	(877.03)	100.00	0.00	0.00	0.00	6,451.20

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Underlier RIC / Underlier ISIN	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	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 PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	(14,200)	CNY	1.972756	(176,321.63)	(28,013.14)		4.330000	ACT/360					11,416.64	0.00	12,727.92
CNE100002TX3	(84,000)	7.284225	2.072541	(179,497.56)	(29,430.08)	1,416.94	(666.607100)	1	(11.06)	(105.66)	100.00	0.00	(152.68)	0.00	12,727.92
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,300)	CNY	0.641111	(53,923.26)	(53,404.58)		4.330000	ACT/360					9.55	0.00	4,046.95
CNE0000002W2	(83,300)	7.284225	0.692368	(57,674.25)	(57,674.25)	4,269.67	(1,335.324100)	1	(13.06)	(232.27)	100.00	0.00	(0.46)	0.00	4,046.95
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	(17,800)	CNY	10.775340	0.00	(191,801.05)		4.330000	ACT/360					0.00	0.00	(2,607.32)
CNE000001KM8	0	7.284225	10.628861	0.00	(189,193.73)	(2,607.32)	(35.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2,607.32)
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.947252	(10,910.65)	(10,703.95)		4.330000	ACT/360					0.00	0.00	78.65
CNE100000VK0	(11,300)	7.284225	0.962760	(10,879.19)	(10,879.19)	175.24	(2,275.000000)	1	(5.59)	(96.58)	100.00	0.00	0.00	0.00	78.65
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.094145	0.00	0.00		0.000000	ACT/360					134.17	0.00	123.90
CNE000000CL9	0	7.284225	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	(1,077,800)	CNY	0.859391	(922,332.10)	(926,252.00)		4.330000	ACT/360					37.26	0.00	131,086.05
CNE000000B83	(1,070,300)	7.284225	0.981020	(1,050,904.02)	(1,057,342.94)	131,090.94	(488.923600)	1	1.14	(42.14)	100.00	0.00	(0.02)	0.00	131,086.05
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(26,098)	CNY	17.025833	(452,231.61)	(444,340.20)		4.330000	ACT/360					1,998.86	0.00	1,859.42
CNE100005PN5	(27,098)	7.284225	17.094070	(463,382.44)	(446,121.05)	1,780.85	(1,397.887200)	1	(119.87)	(1,920.29)	100.00	0.00	(267.56)	0.00	1,859.42
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600641.SH	(13,200)	CNY	2.034534	(27,545.44)	(26,855.84)		4.330000	ACT/360					0.00	0.00	1,724.08
CNE0000008P3	(13,200)	7.284225	2.168014	(28,617.78)	(28,617.78)	1,761.94	(2,068.560600)	1	(12.39)	(37.86)	100.00	0.00	0.00	0.00	1,724.08
SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.820952	(60,233.11)	(59,847.41)		4.330000	ACT/360					0.00	0.00	3,776.20
CNE000000594	(72,900)	7.284225	0.878091	(64,012.83)	(64,012.83)	4,165.42	(1,759.876500)	1	(21.75)	(389.22)	100.00	0.00	0.00	0.00	3,776.20
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	0	CNY	0.468135	0.00	0.00		0.000000	ACT/360					3,060.49	0.00	3,039.25
CNE100001C06	0	7.284225	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	(255,967)	CNY	0.514811	(155,412.29)	(131,774.66)		4.330000	ACT/360					6,910.83	0.00	7,532.70
CNE000000LD7	(299,467)	7.284225	0.522300	(156,828.46)	(133,691.49)	1,916.83	(1,664.925200)	1	(53.01)	(1,294.96)	100.00	0.00	(754.35)	0.00	7,532.31
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,700)	CNY	2.155343	(10,519.64)	(10,130.11)		4.330000	ACT/360					355.38	0.00	227.25
CNE100003LR0	(4,900)	7.284225	2.142652	(10,498.99)	(10,070.46)	(59.65)	(1,700.000000)	1	(3.70)	(68.49)	100.00	0.00	(8.33)	0.00	227.25

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN ZHENYE (GROUP) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000006.ZK	0	CNY	0.944507	0.00	0.00		0.000000	ACT/360					1,949.42	0.00	1,949.42
CNE000000164	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(78.65)	0.00	1,949.42
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(291,900)	CNY	0.646603	(190,153.88)	(188,743.35)		4.330000	ACT/360					0.00	0.00	(2,681.99)
CNE000000FS7	(291,900)	7.284225	0.639397	(186,639.90)	(186,639.90)	(2,103.45)	(1,105.275700)	1	(35.93)	(578.54)	100.00	0.00	0.00	0.00	(2,681.99)
SHIJIAZHUANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	(12,700)	CNY	2.526007	(33,942.74)	(32,080.28)		4.330000	ACT/360					0.00	0.00	2,521.15
CNE00000013X7	(12,700)	7.284225	2.727411	(34,638.12)	(34,638.12)	2,557.84	(1,725.000000)	1	(12.10)	(36.69)	100.00	0.00	0.00	0.00	2,521.15
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	6.538344	(23,732.54)	(26,153.38)		4.330000	ACT/360					(503.73)	0.00	(551.82)
TW0003376000	(4,000)	32.730000	6.528371	(25,609.76)	(26,113.48)	(39.89)	(525.000000)	1	(0.38)	(8.20)	100.00	0.00	0.00	0.00	(551.82)
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.739955	0.00	0.00		0.000000	ACT/360					171.08	0.00	165.87
CNE0000001DW2	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.21)	100.00	0.00	(5.21)	0.00	165.87
SIAM CEMENT PCL NVDR CMN															
SCC_n.BK	0	THB	4.421518	0.00	0.00		0.000000	ACT/360					7,119.53	0.00	7,201.77
TH0003010R12	0	33.925000	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	(6,000)	CNY	2.663290	(17,709.74)	(15,979.74)		4.330000	ACT/360					(11.13)	0.00	54.23
CNE100000GH7	(6,800)	7.284225	2.677681	(18,202.48)	(16,066.09)	86.35	(1,850.000000)	1	(6.91)	(20.99)	100.00	0.00	(12.40)	0.00	54.23
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	(10,400)	CNY	0.682296	(7,088.99)	(7,095.88)		4.330000	ACT/360					(154.40)	0.00	(168.66)
CNE100000M21	(10,400)	7.284225	0.681633	(7,088.99)	(7,088.99)	(6.89)	(1,750.000000)	1	(2.59)	(7.37)	100.00	0.00	(4.77)	0.00	(168.66)
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(174,000)	CNY	0.664450	(116,438.89)	(115,614.22)		4.330000	ACT/360					0.00	0.00	5,408.58
CNE100000F38	(174,000)	7.284225	0.697741	(121,406.96)	(121,406.96)	5,792.74	(1,259.468300)	1	(26.13)	(384.16)	100.00	0.00	0.00	0.00	5,408.58
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	0	CNY	1.650141	0.00	0.00		0.000000	ACT/360					529.97	0.00	448.93
CNE1000003LC2	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	0.258092	(579,671.68)	(573,549.27)		4.330000	ACT/360					0.00	0.00	36,803.79
CNE1000001JM9	(2,222,267)	7.284225	0.276296	(614,003.21)	(614,003.21)	40,453.93	(1,812.786400)	1	(218.04)	(3,650.14)	100.00	0.00	0.00	0.00	36,803.79
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.941761	(116,126.43)	(114,235.63)		4.330000	ACT/360					0.00	0.00	5,736.19
CNE0000001DQ4	(121,300)	7.284225	0.994169	(120,592.70)	(120,592.70)	6,357.07	(1,490.169000)	1	(33.56)	(620.89)	100.00	0.00	0.00	0.00	5,736.19

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Underlier RIC / Underlier ISIN	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	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.)															
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600702.SH	(9,100)	CNY	7.811401	(18,654.93)	(71,083.75)		4.330000	ACT/360					0.00	0.00	1,060.37
CNE000000K90	(2,300)	7.284225	7.937615	(17,878.71)	(72,232.29)	1,148.55	(2,250.000000)	1	(9.51)	(88.18)	100.00	0.00	0.00	0.00	1,060.37
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(28,500)	CNY	5.330698	(153,416.28)	(151,924.88)		4.330000	ACT/360					0.00	0.00	20,884.44
CNE100003SY1	(23,600)	7.284225	6.092930	(141,687.00)	(173,648.50)	21,723.62	(1,771.610100)	1	(58.46)	(839.17)	100.00	0.00	0.00	0.00	20,884.44
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
300327.ZK	(7,100)	CNY	3.264589	(15,919.82)	(23,178.58)		4.330000	ACT/360					0.00	0.00	(60.24)
CNE100001FH7	(4,900)	7.284225	3.256894	(15,919.82)	(23,123.94)	(54.64)	(1,700.000000)	1	(5.60)	(5.60)	100.00	0.00	0.00	0.00	(60.24)
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(81,572)	CNY	5.127519	(376,277.58)	(418,261.96)		4.330000	ACT/360					2,272.34	0.00	(17,343.50)
CNE100003ZL3	(75,672)	7.284225	4.916004	(371,391.72)	(401,008.29)	(17,253.67)	(1,757.420100)	1	(139.02)	(2,362.17)	100.00	0.00	(213.36)	0.00	(17,343.50)
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	5.241464	(214,670.53)	(216,986.11)		4.330000	ACT/360					0.00	0.00	(17,622.35)
CNE100001VW3	(41,398)	7.284225	4.847939	(200,694.98)	(200,694.98)	(16,291.13)	(1,713.527200)	1	(78.04)	(1,331.22)	100.00	0.00	0.00	0.00	(17,622.35)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(4,800)	CNY	12.112476	(68,195.10)	(58,139.88)		4.330000	ACT/360					(139.85)	0.00	(1,481.87)
CNE100005ZD5	(5,500)	7.284225	11.853476	(65,265.87)	(56,896.68)	(1,243.20)	(1,012.272700)	1	(11.33)	(98.83)	100.00	0.00	(43.77)	0.00	(1,481.87)
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.854568	(22,182.90)	(22,254.81)		4.330000	ACT/360					147.20	0.00	112.59
TW0001785004	(12,000)	32.730000	1.851739	(22,368.07)	(22,220.87)	(33.94)	(450.000000)	1	(0.08)	(0.67)	100.00	0.00	0.00	0.00	112.59
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	4.307974	(43,621.50)	(43,079.74)		4.330000	ACT/360					8,205.48	0.00	7,915.64
TW0002359007	(10,000)	32.730000	4.301403	(51,219.51)	(43,014.03)	(65.71)	(1,297.500000)	1	(9.56)	(224.13)	100.00	0.00	0.00	0.00	7,915.64
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.489315	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	33.925000	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	1.142225	0.00	0.00		0.000000	ACT/360					3,606.97	0.00	3,327.24
TH5456010R17	0	33.925000	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	1.187498	0.00	0.00		0.000000	ACT/360					1,253.90	0.00	1,163.50
CNE100000XF6	0	7.284225	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	(8,360)	CNY	11.667679	(41,952.99)	(97,541.80)		4.330000	ACT/360					0.00	0.00	1,054.92
CNE100003RN6	(3,560)	7.284225	11.796030	(42,073.59)	(98,614.81)	1,073.02	(1,488.061700)	1	(12.28)	(18.10)	100.00	0.00	0.00	0.00	1,046.04

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19



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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(18,460)	CNY	1.927453	(44,169.13)	(35,580.78)		4.330000	ACT/360					(4,347.76)	0.00	(4,008.76)
CNE100002R73	(22,760)	7.284225	1.955659	(44,227.98)	(36,101.47)	520.69	(1,239.015800)	1	(9.88)	(181.69)	100.00	0.00	(100.36)	0.00	(4,008.76)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.123767	0.00	0.00		0.000000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	0	7.284225	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	0.698770	0.00	0.00		0.000000	ACT/360					(1,895.02)	0.00	(1,947.24)
CNE100000VF0	0	7.284225	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)
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300751.ZK	(9,600)	CNY	12.893616	(131,147.32)	(123,778.71)		4.330000	ACT/360					16.20	0.00	8,488.92
CNE100003FS0	(9,700)	7.284225	13.784253	(133,667.94)	(132,328.83)	8,550.12	(988.144300)	1	(19.92)	(77.39)	100.00	0.00	(1.88)	0.00	8,488.92
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(766)	CNY	18.876408	(14,492.94)	(14,459.33)		4.330000	ACT/360					0.00	0.00	154.85
CNE100005972	(766)	7.284225	19.089682	(14,622.70)	(14,622.70)	163.37	(1,223.694500)	1	(3.17)	(8.52)	100.00	0.00	0.00	0.00	154.85
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(28,255)	CNY	2.880197	(88,867.26)	(81,379.95)		4.330000	ACT/360					0.00	0.00	10,720.50
CNE100004N83	(28,255)	7.284225	3.284795	(92,811.89)	(92,811.89)	11,431.93	(2,103.725000)	1	(40.77)	(711.43)	100.00	0.00	0.00	0.00	10,720.50
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	6.916316	(8,573.40)	(8,991.21)		4.330000	ACT/360					16.90	0.00	(1,219.10)
CNE100006BK9	(1,300)	7.284225	6.008713	(7,811.33)	(7,811.33)	(1,179.88)	(1,750.000000)	1	(3.23)	(56.12)	100.00	0.00	(1.66)	0.00	(1,219.10)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(81,281)	CNY	8.930257	(861,457.13)	(725,860.20)		4.330000	ACT/360					(9,599.57)	0.00	(45,858.45)
CNE100003RP1	(95,733)	7.284225	8.542577	(815,096.26)	(694,349.22)	(31,510.98)	(1,706.158500)	1	(310.23)	(4,747.90)	100.00	0.00	(2,292.28)	0.00	(45,871.85)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.581500	0.00	0.00		0.000000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	0	7.284225	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	0.973113	(376,969.16)	(377,567.98)		4.330000	ACT/360					(2,004.41)	0.00	(1,947.23)
TW00001101004	(388,000)	32.730000	0.971629	(374,987.64)	(376,992.05)	(575.93)	(146.005100)	1	29.81	633.10	100.00	0.00	0.00	0.00	(1,947.23)
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	(13)	CNY	2.040025	(4,440.15)	(26.52)		4.330000	ACT/360					(33.48)	0.00	(35.54)
CNE1000047J2	(2,213)	7.284225	2.006393	(4,440.15)	(26.08)	(0.44)	(1,750.000000)	1	(1.62)	(1.62)	100.00	0.00	(1.61)	0.00	(35.54)
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.336694	(79,906.65)	(82,875.04)		4.330000	ACT/360					7,794.08	0.00	7,748.18
TW0002371002	(62,000)	32.730000	1.334655	(90,542.69)	(82,748.61)	(126.43)	(300.000000)	1	4.23	80.52	100.00	0.00	0.00	0.00	7,748.18

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(60)	CNY	1.637786	(363,081.51)	(98.27)		4.330000	ACT/360					19,998.00	0.00	17,948.63
CNE000000R8B	(219,900)	7.284225	1.674142	(380,957.71)	(100.45)	2.18	(1,683.640200)	1	(123.98)	(2,051.56)	100.00	0.00	(2,327.75)	0.00	17,948.63
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(20)	CNY	0.685042	(13.77)	(13.70)		4.330000	ACT/360					15,102.40	0.00	14,944.89
CNE000001GL8	(20)	7.284225	0.686905	(13.74)	(13.74)	0.04	(487.500000)	1	(0.00)	(157.54)	100.00	0.00	(157.54)	0.00	14,944.89
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	0	CNY	1.390676	0.00	0.00		0.000000	ACT/360					6,969.52	0.00	6,891.97
CNE000000TM1	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(77.55)	100.00	0.00	(77.55)	0.00	6,891.97
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN															
TOP_n.BK	(407,100)	THB	0.751658	(317,578.71)	(306,000.00)		4.330000	ACT/360					0.00	0.00	31,875.63
TH0796010R11	(407,100)	33.925000	0.832451	(338,890.91)	(338,890.91)	32,890.91	(1,024.459500)	1	(49.61)	(1,015.28)	100.00	0.00	0.00	0.00	31,875.63
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(16,200)	CNY	4.461696	(69,249.42)	(72,279.48)		4.330000	ACT/360					1,216.67	0.00	5,765.28
CNE100003LT6	(14,500)	7.284225	4.760352	(69,170.43)	(77,117.70)	4,838.22	(1,725.000000)	1	(24.86)	(289.61)	100.00	0.00	(46.66)	0.00	5,765.28
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	0	CNY	0.344580	(9,605.46)	0.00		4.330000	ACT/360					3,815.13	0.00	3,811.69
CNE000000ZV9	(27,800)	7.284225	0.000000	(9,984.56)	0.00	0.00	(311.780500)	1	0.37	(3.44)	100.00	0.00	(2.33)	0.00	3,811.69
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.792335	(48,296.30)	(46,911.24)		4.330000	ACT/360					0.00	0.00	1,944.83
CNE000000S27	(16,800)	7.284225	2.926537	(49,165.82)	(49,165.82)	2,254.58	(1,781.398800)	1	(17.99)	(309.75)	100.00	0.00	0.00	0.00	1,944.83
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.058452	(36,821.63)	(36,728.27)		4.330000	ACT/360					0.00	0.00	1,224.29
CNE000000H87	(34,700)	7.284225	1.100687	(38,193.84)	(38,193.84)	1,465.57	(1,786.239100)	1	(13.68)	(241.28)	100.00	0.00	0.00	0.00	1,224.29
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(390,800)	CNY	1.595228	(956,580.86)	(623,415.12)		4.330000	ACT/360					2,325.99	0.00	12,871.48
CNE1000012X7	(574,600)	7.284225	1.636049	(935,548.13)	(639,367.85)	15,952.73	(1,719.461300)	1	(344.36)	(5,407.24)	100.00	0.00	(3,211.84)	0.00	12,871.48
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	3.035326	0.00	0.00		0.000000	ACT/360					978.36	0.00	974.12
CNE1000041X6	0	7.284225	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	0.367918	(237,347.80)	(231,672.66)		4.330000	ACT/360					0.00	0.00	462.88
CNE0000002J9	(629,685)	7.284225	0.369543	(232,695.39)	(232,695.39)	1,022.73	(1,036.517000)	1	(40.35)	(559.85)	100.00	0.00	0.00	0.00	462.88
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(3,000)	TWD	4.246868	(111,829.67)	(12,740.60)		4.330000	ACT/360					6,957.29	0.00	7,096.55
TW0003037008	(26,000)	32.730000	4.240390	(117,276.93)	(12,721.17)	(19.43)	(150.000000)	1	9.45	158.69	100.00	0.00	140.38	0.00	7,096.55

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Equity Synthetic Position & Valuation Summary AR=302321.19

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 23, 2025
Run Date: Jan 24, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	0	CNY	5.548977	0.00	0.00		0.000000	ACT/360					411.50	0.00	404.25
CNE1000047Z8	0	7.284225	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	4.338527	(175,096.08)	(173,541.09)		4.330000	ACT/360					(5,593.48)	0.00	(5,791.61)
TW0006285000	(40,000)	32.730000	4.331910	(167,682.92)	(173,276.40)	(264.69)	(378.750000)	1	1.75	66.56	100.00	0.00	0.00	0.00	(5,791.61)
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	68.438741	(149,472.27)	(136,877.48)		4.330000	ACT/360					23,087.40	0.00	23,079.03
TW0006669005	(2,000)	32.730000	68.334350	(159,756.10)	(136,668.70)	(208.78)	(225.000000)	1	9.87	200.41	100.00	0.00	0.00	0.00	23,079.03
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.169264	(23,790.49)	(23,861.90)		4.330000	ACT/360					313.79	0.00	315.66
TW0003702007	(11,000)	32.730000	2.165955	(24,139.30)	(23,825.51)	(36.40)	(100.000000)	1	2.24	38.27	100.00	0.00	0.00	0.00	315.66
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.467767	(23,702.04)	(24,274.37)		4.330000	ACT/360					(721.76)	0.00	(773.74)
TW0003036000	(7,000)	32.730000	3.462477	(23,515.58)	(24,237.34)	(37.03)	(539.285700)	1	(0.72)	(14.95)	100.00	0.00	0.00	0.00	(773.74)
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(28,672)	CNY	2.914517	(33,102.37)	(83,565.04)		4.330000	ACT/360					(215.16)	0.00	(1,462.57)
CNE100003F35	(11,772)	7.284225	2.877361	(35,919.76)	(82,499.69)	(1,065.35)	(1,918.085200)	1	(13.32)	(182.06)	100.00	0.00	(427.81)	0.00	(1,463.02)
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	0	CNY	1.153177	0.00	0.00		0.000000	ACT/360					3,042.88	0.00	2,974.67
CNE000000024	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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	(123,300)	CNY	1.239665	(121,461.80)	(152,850.72)		4.330000	ACT/360					8.70	0.00	(3,050.63)
CNE000000V71	(97,200)	7.284225	1.216611	(117,592.62)	(150,008.10)	(2,842.62)	(1,720.087400)	1	(43.89)	(216.72)	100.00	0.00	(1.42)	0.00	(3,050.63)
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(36,600)	CNY	0.901949	(35,238.92)	(33,011.34)		4.330000	ACT/360					362.24	0.00	4,413.53
CNE100000RK8	(36,600)	7.284225	1.014653	(37,136.30)	(37,136.30)	4,124.96	(871.243100)	1	(4.06)	(73.67)	100.00	0.00	(1.55)	0.00	4,413.53
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(8,900)	CNY	8.243842	(74,860.50)	(73,370.19)		4.330000	ACT/360					7,074.27	0.00	11,336.36
CNE100002DN8	(8,900)	7.284225	8.780914	(78,150.13)	(78,150.13)	4,779.94	(1,725.000000)	1	(26.47)	(517.85)	100.00	0.00	(66.15)	0.00	11,336.36
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(83,800)	CNY	1.225937	(103,000.42)	(102,733.51)		4.330000	ACT/360					863.98	0.00	(59.98)
CNE000001FD7	(83,800)	7.284225	1.222697	(102,462.00)	(102,462.00)	(271.51)	(1,586.306600)	1	(33.06)	(652.44)	100.00	0.00	(106.68)	0.00	(59.98)
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(41,200)	CNY	2.628969	(167,111.40)	(108,313.51)		4.330000	ACT/360					6,136.50	0.00	9,590.35
CNE100001ZF9	(61,800)	7.284225	2.733964	(168,958.98)	(112,639.32)	4,325.80	(1,475.000000)	1	(48.15)	(871.95)	100.00	0.00	(456.63)	0.00	9,590.35

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603185.SH	(9,900)	CNY	2.079837	(21,794.79)	(20,590.39)		4.330000	ACT/360					0.00	0.00	(441.10)
CNE100003JF9	(9,900)	7.284225	2.042532	(20,221.06)	(20,221.06)	(369.32)	(1,825.000000)	1	(8.62)	(71.78)	100.00	0.00	0.00	0.00	(441.10)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(1,113,700)	CNY	1.052960	(1,172,668.19)	(1,172,681.93)		4.330000	ACT/360					27,773.26	0.00	18,046.12
CNE000000FH0	(1,113,700)	7.284225	1.044635	(1,163,410.29)	(1,163,410.29)	(9,271.64)	(525.000000)	1	(31.08)	(455.50)	100.00	0.00	(53.05)	0.00	18,046.12
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	5.834526	(72,825.93)	(73,258.31)		4.330000	ACT/360					0.00	0.00	(4,189.31)
CNE100003N19	(12,556)	7.284225	5.526644	(69,392.55)	(69,392.55)	(3,865.76)	(1,469.289500)	1	(21.38)	(323.55)	100.00	0.00	0.00	0.00	(4,189.31)
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	3.007870	(146,135.52)	(143,174.60)		4.330000	ACT/360					0.00	0.00	17,890.69
CNE100003QF4	(47,600)	7.284225	3.404482	(162,053.34)	(162,053.34)	18,878.74	(1,821.848700)	1	(54.46)	(988.06)	100.00	0.00	0.00	0.00	17,890.69
XIAMEN HONGXIN ELECTRON-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300657.ZK	(8,900)	CNY	3.003751	0.00	(26,733.39)		4.328984	ACT/360					0.00	0.00	630.64
CNE100002NW8	0	7.284225	3.074610	0.00	(27,364.02)	630.64	(1,475.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	630.64
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(13,070)	CNY	4.114370	(55,155.22)	(53,774.82)		4.330000	ACT/360					225.55	0.00	(2,380.85)
CNE100000K31	(13,070)	7.284225	3.934243	(51,420.56)	(51,420.56)	(2,354.26)	(1,229.896700)	1	(12.66)	(252.14)	100.00	0.00	(31.13)	0.00	(2,380.85)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	(6,700)	CNY	0.952744	(6,743.64)	(6,383.38)		4.330000	ACT/360					325.15	0.00	537.51
CNE000000YL3	(6,700)	7.284225	0.995599	(6,670.51)	(6,670.51)	287.13	(1,750.000000)	1	(2.48)	(74.77)	100.00	0.00	(57.47)	0.00	537.51
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(112,564)	CNY	0.667195	(103,768.01)	(75,102.16)		4.330000	ACT/360					1,811.48	0.00	3,419.84
CNE000000016	(151,964)	7.284225	0.683107	(105,432.98)	(76,893.31)	1,791.15	(1,467.212600)	1	(29.61)	(182.79)	100.00	0.00	(68.74)	0.00	3,419.84
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(115,600)	CNY	2.974922	(339,902.49)	(343,900.96)		4.330000	ACT/360					0.00	0.00	(18,647.83)
CNE1000031H0	(115,600)	7.284225	2.822764	(326,311.46)	(326,311.46)	(17,589.50)	(1,117.560500)	1	(66.27)	(1,058.33)	100.00	0.00	0.00	0.00	(18,647.83)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.069434	0.00	0.00		0.000000	ACT/360					829.18	0.00	666.31
CNE0000000800	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(162.88)	100.00	0.00	(162.88)	0.00	666.31
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(145,852)	CNY	1.585618	(457,348.82)</											

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600509.SH	(90,900)	CNY	0.838799	(16,465.32)	(76,246.82)		4.330000	ACT/360					0.00	0.00	(542.10)
CNE0000019W6	(19,700)	7.284225	0.833266	(15,799.14)	(75,743.87)	(502.96)	(1,556.979600)	1	(5.22)	(39.14)	100.00	0.00	0.00	0.00	(542.10)
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND															
000949.ZK	(17,800)	CNY	0.569724	(10,112.68)	(10,141.09)		4.330000	ACT/360					0.00	0.00	(167.39)
CNE0000010N4	(17,800)	7.284225	0.560891	(9,983.86)	(9,983.86)	(157.24)	(2,250.000000)	1	(5.12)	(10.16)	100.00	0.00	0.00	0.00	(167.39)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(9)	CNY	0.481863	(11,438.05)	(4.34)		4.330000	ACT/360					1,694.61	0.00	1,544.17
CNE000000QG9	(23,009)	7.284225	0.524397	(12,065.85)	(4.72)	0.38	(1,825.000000)	1	(4.35)	(150.82)	100.00	0.00	(163.22)	0.00	1,544.17
YAGEO CORP CMN															
2327.TW	(8,000)	TWD	16.406966	(128,607.16)	(131,255.73)		4.330000	ACT/360					7,229.68	0.00	7,143.26
TW0002327004	(8,000)	32.730000	16.381940	(138,285.20)	(131,055.52)	(200.21)	(250.000000)	1	7.70	113.78	100.00	0.00	0.00	0.00	7,143.26
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(45,000)	CNY	2.372250	(105,915.49)	(106,751.23)		4.330000	ACT/360					127.11	0.00	(3,478.73)
CNE100002Z65	(44,700)	7.284225	2.301581	(102,855.12)	(103,571.15)	(3,180.08)	(1,298.322100)	1	(25.83)	(425.76)	100.00	0.00	(2.80)	0.00	(3,478.73)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(58,435)	CNY	5.319715	(271,334.47)	(310,857.54)		4.330000	ACT/360					0.00	0.00	(14,849.80)
CNE100000L55	(51,035)	7.284225	5.087157	(257,494.52)	(297,268.00)	(13,589.54)	(1,405.839100)	1	(74.99)	(1,260.27)	100.00	0.00	0.00	0.00	(14,849.80)
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605198.SH	0	CNY	4.052593	0.00	0.00		0.000000	ACT/360					(1,059.18)	0.00	(1,086.39)
CNE1000044H3	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	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	(434,185)	CNY	1.246529	(426,954.91)	(541,224.33)		4.330000	ACT/360					10,916.01	0.00	10,138.31
CNE100000C56	(336,885)	7.284225	1.250279	(419,333.40)	(542,852.44)	1,628.11	(1,886.894200)	1	(173.35)	(2,405.81)	100.00	0.00	(164.56)	0.00	10,138.31
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601933.SH	0	CNY	0.816834	0.00	0.00		0.000000	ACT/360					369.10	0.00	348.42
CNE100000XX9	0	7.284225	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	(376,300)	CNY	1.360474	(224,656.17)	(511,946.43)		4.330000	ACT/360					0.00	0.00	17,908.63
CNE0000017Y6	(164,500)	7.284225	1.411234	(239,734.15)	(531,047.38)	19,100.95	(1,525.000000)	1	(66.33)	(1,192.31)	100.00	0.00	0.00	0.00	17,908.63
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002489.ZK	0	CNY	0.462644	0.00	0.00		0.000000	ACT/360							

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000538.ZK	(39,000)	CNY	7.825129	(303,273.55)	(305,180.03)		4.330000	ACT/360					0.00	0.00	13,562.26
CNE0000008X7	(39,000)	7.284225	8.186871	(319,287.97)	(319,287.97)	14,107.94	(809.487100)	1	(29.79)	(545.68)	100.00	0.00	0.00	0.00	13,562.26
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
000878.ZK	(3,700)	CNY	1.710546	(6,387.07)	(6,329.02)		4.330000	ACT/360					0.00	0.00	(189.98)
CNE000000W13	(3,700)	7.284225	1.664687	(6,159.34)	(6,159.34)	(169.68)	(1,075.000000)	1	(1.17)	(20.30)	100.00	0.00	0.00	0.00	(189.98)
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
000948.ZK	(17,000)	CNY	2.167698	(35,686.33)	(36,850.87)		4.330000	ACT/360					0.00	0.00	1,254.18
CNE0000010M6	(16,200)	7.284225	2.251202	(36,506.08)	(38,270.43)	1,419.57	(1,506.327100)	1	(10.54)	(165.39)	100.00	0.00	0.00	0.00	1,254.18
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002059.ZK	(471,751)	CNY	0.682296	(307,426.27)	(321,873.98)		4.330000	ACT/360					7,518.71	0.00	22,250.30
CNE000001NB5	(437,951)	7.284225	0.717786	(315,515.74)	(338,616.38)	16,742.40	(1,962.483800)	1	(129.64)	(2,010.81)	100.00	0.00	(783.25)	0.00	22,250.30
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
601877.SH	(50,500)	CNY	2.981786	(151,038.63)	(150,580.19)		4.330000	ACT/360					0.00	0.00	11,134.58
CNE100000KD8	(50,500)	7.284225	3.196908	(161,443.85)	(161,443.85)	10,863.66	(105.544500)	1	14.99	270.92	100.00	0.00	0.00	0.00	11,134.58
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300401.ZK	0	CNY	1.880777	0.00	0.00		0.000000	ACT/360					575.85	0.00	362.15
CNE100001XX7	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(213.71)	100.00	0.00	(213.71)	0.00	362.15
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002203.ZK	(12,600)	CNY	1.429116	(26,375.18)	(18,006.86)		4.330000	ACT/360					222.26	0.00	606.22
CNE1000008X5	(18,100)	7.284225	1.468038	(26,571.49)	(18,497.28)	490.42	(1,100.000000)	1	(4.86)	(106.46)	100.00	0.00	(51.88)	0.00	606.22
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(149,100)	CNY	0.334970	(46,011.27)	(49,944.09)		4.330000	ACT/360					0.00	0.00	1,848.75
CNE0000001G79	(136,400)	7.284225	0.349577	(47,851.91)	(52,121.92)	2,177.83	(1,900.311500)	1	(18.53)	(329.08)	100.00	0.00	0.00	0.00	1,848.71
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(25,261)	CNY	3.964732	(210,707.66)	(100,153.10)		4.330000	ACT/360					1,873.81	0.00	1,461.07
CNE1000001VW3	(51,861)	7.284225	3.995794	(207,225.87)	(100,937.75)	784.66	(1,500.848900)	1	(62.92)	(1,197.40)	100.00	0.00	(771.99)	0.00	1,460.98
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(16,800)	CNY	2.309099	(39,761.28)	(38,792.87)		4.330000	ACT/360					603.71	0.00	(219.11)
CNE0000001JL2	(16,800)	7.284225	2.273844	(38,200.57)	(38,200.57)	(592.30)	(1,828.571400)	1	(15.60)	(230.53)	100.00	0.00	(8.36)	0.00	(219.11)
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	0	CNY	3.482869	0.00	0.00		0.000000	ACT/360					(2,741.29)	0.00	(2,983.54)
CNE000000WQ6	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(242.24)	100.00	0.00	(242.24)	0.00	(2,983.54)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.649561	0.00	0.00		0.000000	ACT/360					(145.85)	0.00	(157.48)
CNE1000003K12	0	7.284225	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)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300068.ZK	0	CNY	2.241831	(17,896.02)	0.00		4.330000	ACT/360					(371.73)	0.00	(476.70)
CNE100000NC4	(7,800)	7.284225	0.000000	(17,492.89)	0.00	0.00	(1,978.846100)	1	(7.73)	(104.97)	100.00	0.00	(127.77)	0.00	(476.70)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(28,021)	CNY	3.878244	(121,943.69)	(108,672.27)		4.330000	ACT/360					2,192.19	0.00	2,895.17
CNE100003RM8	(30,621)	7.284225	3.911396	(119,891.52)	(109,601.22)	928.95	(1,076.320900)	1	(22.04)	(225.97)	100.00	0.00	(128.79)	0.00	2,895.17
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002050.ZK	(70,400)	CNY	4.088287	(286,981.56)	(287,815.38)		4.330000	ACT/360					(14,203.70)	0.00	(48,174.79)
CNE000001M22	(73,500)	7.284225	3.612518	(265,545.51)	(254,321.30)	(33,494.08)	(874.795900)	1	(37.80)	(477.01)	100.00	0.00	(192.28)	0.00	(48,174.80)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(334,200)	CNY	2.677018	(1,328,718.06)	(894,659.35)		4.330000	ACT/360					(15,835.11)	0.00	(52,700.97)
CNE100001B07	(489,400)	7.284225	2.561806	(1,254,397.56)	(856,155.44)	(38,503.91)	(149.749600)	1	95.61	1,638.05	100.00	0.00	845.05	0.00	(52,700.97)
ZHEJIANG SHENGHUA BISK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	0	CNY	0.387138	0.00	0.00		0.000000	ACT/360					(697.69)	0.00	(757.65)
CNE0000010Q7	0	7.284225	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	1.065316	0.00	0.00		0.000000	ACT/360					(67.50)	0.00	(80.87)
CNE000001DJ9	0	7.284225	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.37)	100.00	0.00	(13.37)	0.00	(80.87)
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	0	CNY	2.344793	(57,461.45)	0.00		4.330000	ACT/360					(598.56)	0.00	(845.17)
CNE1000034X1	(25,000)	7.284225	0.000000	(56,877.93)	0.00	0.00	(1,341.800000)	1	(14.58)	(246.61)	100.00	0.00	(246.61)	0.00	(845.17)
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	0	CNY	8.662555	0.00	0.00		0.000000	ACT/360					(129.52)	0.00	(155.05)
CNE1000049C3	0	7.284225	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	0.727600	(789,669.36)	(805,962.20)		4.330000	ACT/360					18.72	0.00	50,515.21
CNE100001SP3	(1,107,700)	7.284225	0.772939	(856,184.53)	(856,184.53)	50,222.33	(393.107300)	1	16.75	274.15	100.00	0.00	0.02	0.00	50,515.21
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
600121.SH	(9,400)	CNY	0.521675	(193,251.74)	(4,903.75)		4.330000	ACT/360					1,804.07	0.00	1,655.19
CNE000000TS8	(364,703)	7.284225	0.000000	(193,367.00)	(4,949.85)	46.10	(1,877.710700)	1	(77.54)	(194.98)	100.00	0.00	(293.15)	0.00	1,655.19
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(22,300)	CNY	2.968058	(66,056.70)	(66,187.69)		4.330000	ACT/360					0.00	0.00	(2,208.61)
CNE000000F14	(22,300)	7.284225	2.885548	(64,347.72)	(64,347.72)	(1,839.97)	(1,577.242100)	1	(21.20)	(368.65)	100.00	0.00	0.00	0.00	(2,208.61)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	(28,860)	CNY	17.537899	0.00	(506,143.76)		4.328464	ACT/360					44,069.02	0.00	54,953.25
CNE100001CY9	0	7.284225	17.934389	0.00	(517,586.46)	11,442.70	(775.000000)	0	0.00	(558.47)	100.00	0.00	(558.47)	0.00	54,953.25

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(95,300)	CNY	2.634460	(262,773.55)	(251,064.05)		4.330000	ACT/360					0.00	0.00	(216.50)
CNE100002TK0	(95,300)	7.284225	2.650681	(252,609.87)	(252,609.87)	1,545.82	(1,802.938000)	1	(101.22)	(1,762.32)	100.00	0.00	0.00	0.00	(216.50)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(73,400)	CNY	1.176515	(86,608.84)	(86,356.20)		4.330000	ACT/360					585.54	(3,615.61)	2,768.78
CNE0000006B7	(73,400)	7.284225	1.260464	(92,518.06)	(92,518.06)	6,161.86	(1,231.505400)	1	(18.50)	(363.00)	100.00	(3,615.61)	(16.05)	0.00	2,775.30
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(56,100)	CNY	1.168278	(64,345.37)	(65,540.40)		4.330000	ACT/360					116.20	0.00	1,307.94
CNE000000F30	(55,300)	7.284225	1.191890	(65,927.72)	(66,865.04)	1,324.65	(797.016200)	1	(6.32)	(132.91)	100.00	0.00	(5.55)	0.00	1,307.94
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(214,900)	CNY	0.768785	(167,287.62)	(165,211.81)		4.330000	ACT/360					0.00	0.00	1,324.97
CNE100001666	(214,900)	7.284225	0.776700	(166,912.87)	(166,912.87)	1,701.06	(1,881.933400)	1	(67.38)	(376.08)	100.00	0.00	0.00	0.00	1,324.97
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002758.ZK	(16,300)	CNY	1.177888	(19,389.13)	(19,199.57)		4.330000	ACT/360					0.00	0.00	(489.85)
CNE100002029	(16,300)	7.284225	1.151734	(18,773.26)	(18,773.26)	(426.31)	(1,750.000000)	1	(7.17)	(63.54)	100.00	0.00	0.00	0.00	(489.85)
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(213,000)	CNY	0.974709	(216,442.35)	(207,613.03)		4.330000	ACT/360					(1.80)	0.00	2,272.75
CNE000001527	(217,700)	7.284225	0.987888	(215,013.00)	(210,420.21)	2,807.19	(1,463.332500)	1	(62.12)	(532.63)	100.00	0.00	(37.39)	0.00	2,272.75
TOTAL Short				(69,748,205.35)	(67,873,412.64)	1,106,687.55			(12,608.82)	(199,353.90)		(51,682.19)	1,236,319.71	(33,650.47)	2,091,971.17
				(70,585,739.70)	(68,980,100.18)								(53,779.48)	0.00	2,092,017.73
TOTAL USD				3,985,315.64	5,842,641.27	316,895.41			(22,648.34)	(376,605.74)		(24,564.92)	1,395,844.70	(14,212.39)	1,311,569.46
				4,093,210.48	5,525,745.86								(82,660.13)	0.00	1,311,569.79

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